



Daily MTM Report

Daily summary for 31/07/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.63500	7.68000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.37000	8.42000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.83000	8.88000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.43000	8.48000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.84000	8.89500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.86000	8.93000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.45000	8.50500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.97000	9.03500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.04700	9.10500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.42000	8.47000			0.00	0	0.00

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

Derivatives

\$ / R On 14/09/2009 Currency Future			7.89890	7.85760		21.14	133,412,421.00	16,890	267,958.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		239.00000	258	21.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		231.00000	209	21.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		199.00000	213	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		292.00000	264	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		199.00000	213	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		292.00000	264	21.44	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		488.00000	518	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		80.00000	69	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		291.00000	314	21.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		183.00000	165	21.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		127.00000	135	22.92	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		469.00000	436	22.92	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		116.00000	123	23.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		508.00000	475	23.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		451.00000	480	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		93.00000	82	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		139.00000	148	22.63	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		431.00000	399	22.63	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		264.00000	285	21.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		206.00000	186	21.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		106.00000	113	23.52	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		548.00000	514	23.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		218.00000	233	21.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		261.00000	234	21.14	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		53.00000	56	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		895.00000	857	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		167.00000	178	22.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		359.00000	329	22.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		97.00000	103	23.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		589.00000	554	23.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		89.00000	94	24.11	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		631.00000	595	24.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		152.00000	162	22.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		395.00000	363	22.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		182.00000	195	21.74	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		325.00000	296	21.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.60	Call			382.00000	409	21.11	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			124.00000	110	21.11	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			35.00000	37	27.38	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,128.00000	1,088	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			81.00000	86	24.41	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			674.00000	637	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			74.00000	79	24.70	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			717.00000	680	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			648.00000	683	21.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			40.00000	34	21.07	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			49.00000	51	26.19	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			941.00000	902	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			81.00000	86	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			674.00000	637	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			63.00000	66	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			805.00000	767	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			58.00000	61	25.59	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			850.00000	812	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			45.00000	47	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			987.00000	948	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			53.00000	56	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			895.00000	857	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			68.00000	72	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			761.00000	723	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			38.00000	40	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,081.00000	1,041	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			30.00000	31	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,223.00000	1,183	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			24.00000	25	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,367.00000	1,326	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			21.00000	22	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,463.00000	1,423	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			18.00000	19	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,560.00000	1,520	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			20.00000	20	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,512.00000	1,471	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			10.00000	11	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,803.00000	1,762	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	2	31.75	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,545.00000	2,503	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			8.00000	8	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,950.00000	1,909	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			4.00000	5	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,197.00000	2,156	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			7.00000	7	30.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,999.00000	1,958	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		9.00000	10	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,852.00000	1,811	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		8.00000	9	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,901.00000	1,860	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		6.00000	7	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		2,049.00000	2,008	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		6.00000	7	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		2,049.00000	2,008	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		3.00000	3	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,395.00000	2,354	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		3.00000	3	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,445.00000	2,404	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		2.00000	2	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,495.00000	2,454	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		2.00000	2	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,495.00000	2,454	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		2.00000	2	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,644.00000	2,603	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		1.00000	1	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,844.00000	2,802	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		1.00000	1	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		3,093.00000	3,052	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	41.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		5,143.00000	5,101	41.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		1.00000	1	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,993.00000	2,952	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		1.00000	1	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,943.00000	2,902	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		1.00000	1	32.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,893.00000	2,852	32.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		2.00000	2	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,594.00000	2,553	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		3.00000	3	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,346.00000	2,305	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1.00000	1	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,744.00000	2,703	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1.00000	1	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,794.00000	2,752	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		4.00000	4	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,246.00000	2,205	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		6.00000	6	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,098.00000	2,057	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		4.00000	4	31.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,296.00000	2,255	31.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,694.00000	2,653	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,744.00000	2,703	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,993.00000	2,952	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,694.00000	2,653	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	3	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,445.00000	2,404	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			3.00000	3	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,346.00000	2,305	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			5.00000	5	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,147.00000	2,106	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	34.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,443.00000	3,402	34.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			12.00000	12	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,754.00000	1,713	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			9.00000	10	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,852.00000	1,811	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			8.00000	8	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,950.00000	1,909	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	2	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,545.00000	2,503	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			13.00000	14	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,705.00000	1,665	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			10.00000	11	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,803.00000	1,762	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			14.00000	15	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,657.00000	1,616	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			4.00000	4	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,246.00000	2,205	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,043.00000	3,002	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1.00000	1	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,143.00000	3,102	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	4	31.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,296.00000	2,255	31.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,193.00000	3,152	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	1	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,293.00000	3,252	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,943.00000	2,902	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	33.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,193.00000	3,152	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,393.00000	3,352	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,043.00000	3,002	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,243.00000	3,202	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			4.00000	5	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,197.00000	2,156	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,243.00000	3,202	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			1.00000	1	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,343.00000	3,302	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,794.00000	2,752	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	1	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,293.00000	3,252	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	34.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,493.00000	3,452	34.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			26.00000	27	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,318.00000	1,278	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			16.00000	17	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,608.00000	1,568	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			13.00000	14	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,705.00000	1,665	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			28.00000	29	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,270.00000	1,230	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			18.00000	19	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,560.00000	1,520	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			23.00000	23	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,415.00000	1,374	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			16.00000	17	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,608.00000	1,568	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			7.00000	7	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,999.00000	1,958	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			6.00000	6	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,098.00000	2,057	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			24.00000	25	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,367.00000	1,326	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			12.00000	12	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,754.00000	1,713	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			30.00000	31	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,223.00000	1,183	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			33.00000	34	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,175.00000	1,135	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.10	Call			28.00000	29	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,270.00000	1,230	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,458.00000	4,499	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,958.00000	2,999	33.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	33.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,460.00000	1,501	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			2.00000	2	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	38.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,543.00000	4,501	38.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,042.00000	6,001	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,542.00000	7,501	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,658.00000	4,699	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,158.00000	3,199	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,659.00000	1,700	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			1.00000	1	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			320.00000	344	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			162.00000	145	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	37.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,343.00000	4,301	37.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	44.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,842.00000	5,801	44.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,342.00000	7,301	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,708.00000	4,749	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,208.00000	3,249	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,709.00000	1,750	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			350.00000	375	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			142.00000	127	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	37.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,293.00000	4,251	37.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	44.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,792.00000	5,751	44.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,292.00000	7,251	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			41.00000	43	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,034.00000	994	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			20.00000	20	29.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,512.00000	1,471	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			967.00000	1,006	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			9.00000	7	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			526.00000	558	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			68.00000	59	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,162.00000	1,203	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			5.00000	4	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			691.00000	727	21.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			33.00000	28	21.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,212.00000	1,253	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			4.00000	4	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			735.00000	772	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			27.00000	23	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,261.00000	1,302	23.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			4.00000	3	23.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			780.00000	817	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			22.00000	18	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,743.00000	3,701	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	39.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,743.00000	4,701	39.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	35.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,843.00000	3,801	35.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	39.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,843.00000	4,801	39.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,113.00000	1,154	22.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			5.00000	5	22.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	35.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,893.00000	3,851	35.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	40.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,893.00000	4,851	40.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,064.00000	1,104	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			6.00000	6	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			606.00000	640	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			48.00000	41	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			264.00000	285	21.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			206.00000	186	21.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,943.00000	3,901	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	40.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,943.00000	4,901	40.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	35.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,793.00000	3,751	35.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	39.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,793.00000	4,751	39.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,361.00000	1,402	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			3.00000	3	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			872.00000	911	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			14.00000	12	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	34.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,643.00000	3,601	34.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	38.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,643.00000	4,601	38.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,410.00000	1,451	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			3.00000	2	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			919.00000	958	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			11.00000	9	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	34.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,593.00000	3,551	34.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	38.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,593.00000	4,551	38.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,559.00000	1,601	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	37.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,443.00000	4,401	37.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,609.00000	1,650	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			2.00000	1	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	37.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,393.00000	4,351	37.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,510.00000	1,551	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	2	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,015.00000	1,055	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			7.00000	6	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			565.00000	598	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			58.00000	49	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	38.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,493.00000	4,451	38.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,958.00000	2,000	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,043.00000	4,001	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,008.00000	2,049	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			41.00000	43	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,034.00000	994	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	36.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,993.00000	3,951	36.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,008.00000	4,049	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,008.00000	3,049	33.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	45.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,992.00000	5,951	45.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,908.00000	3,949	27.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	27.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,908.00000	2,949	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,908.00000	1,950	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			1.00000	1	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			919.00000	958	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			11.00000	9	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,092.00000	6,051	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,858.00000	3,899	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,858.00000	2,899	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,858.00000	1,900	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			1.00000	1	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,142.00000	6,101	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,758.00000	3,799	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,758.00000	2,799	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,759.00000	1,800	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			1.00000	1	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,242.00000	6,201	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,608.00000	3,649	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,608.00000	2,649	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,392.00000	6,351	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,558.00000	3,599	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,558.00000	2,599	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,442.00000	6,401	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,458.00000	3,499	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,458.00000	2,499	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	32.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.40	Call		0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put		3,543.00000	3,501	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	0	40.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put		5,043.00000	5,001	40.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call		0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put		6,542.00000	6,501	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call		3,508.00000	3,549	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put		0.00000	0	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call		2,508.00000	2,549	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put		0.00000	0	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call		0.00000	0	40.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put		4,993.00000	4,951	40.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call		0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put		6,492.00000	6,451	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call		3,658.00000	3,699	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put		0.00000	0	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call		2,658.00000	2,699	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put		0.00000	0	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call		0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put		6,342.00000	6,301	45.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call		3,958.00000	3,999	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put		0.00000	0	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call		4,058.00000	4,099	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put		0.00000	0	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call		3,058.00000	3,099	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put		0.00000	0	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call		2,058.00000	2,099	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put		1.00000	0	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,064.00000	1,104	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		6.00000	6	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call		0.00000	0	44.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put		5,942.00000	5,901	44.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call		4,108.00000	4,149	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put		0.00000	0	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call		3,108.00000	3,149	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put		0.00000	0	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call		2,108.00000	2,149	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put		0.00000	0	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call		0.00000	0	44.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put		5,892.00000	5,851	44.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.03490	7.99300		21.61	699,036.30	87	54,666.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		414.00000	438	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		421.00000	403	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		376.00000	396	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		483.00000	461	21.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Call			395.00000	415	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			452.00000	430	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			785.00000	818	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			142.00000	133	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			484.00000	510	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			341.00000	325	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			199.00000	210	24.57	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,006.00000	975	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			436.00000	461	21.44	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			393.00000	376	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			217.00000	229	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			924.00000	894	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			359.00000	378	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			516.00000	493	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			312.00000	329	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			619.00000	594	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			55.00000	58	30.93	0.00	0	189.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,612.00000	2,573	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			19.00000	20	35.52	0.00	0	1,109.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,326.00000	4,285	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			11.00000	12	36.47	0.00	0	9,605.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,018.00000	4,977	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			285.00000	300	22.99	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			692.00000	665	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			87.00000	91	28.92	0.00	0	11,110.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,994.00000	1,956	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			260.00000	274	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			767.00000	739	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			248.00000	262	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			805.00000	777	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			272.00000	287	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			729.00000	702	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			343.00000	361	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			550.00000	526	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			327.00000	344	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			584.00000	560	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			436.00000	461	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			393.00000	376	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			343.00000	361	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			550.00000	526	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			312.00000	329	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			619.00000	594	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			272.00000	287	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			729.00000	702	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			298.00000	314	22.79	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 14/12/2009 Currency Future	8.35	Put		655.00000	629	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		298.00000	314	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		655.00000	629	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		115.00000	120	27.34	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,622.00000	1,585	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		248.00000	262	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		805.00000	777	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		237.00000	250	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		844.00000	815	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		237.00000	250	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		844.00000	815	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		208.00000	219	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		965.00000	935	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		227.00000	240	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		884.00000	855	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		750.00000	783	20.50	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		157.00000	148	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		183.00000	193	24.97	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,090.00000	1,058	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		176.00000	185	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,133.00000	1,100	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		183.00000	193	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,090.00000	1,058	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		191.00000	201	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,048.00000	1,016	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		217.00000	229	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		924.00000	894	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		169.00000	178	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,176.00000	1,143	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		149.00000	157	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,306.00000	1,272	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		133.00000	140	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,440.00000	1,405	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		123.00000	130	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,530.00000	1,495	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		119.00000	125	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,576.00000	1,540	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		133.00000	140	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,440.00000	1,405	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		111.00000	116	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,668.00000	1,631	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		144.00000	151	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,351.00000	1,316	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		119.00000	125	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,576.00000	1,540	27.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.80	Call			93.00000	98	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,900.00000	1,863	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			73.00000	77	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,230.00000	2,192	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			82.00000	86	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,089.00000	2,051	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			90.00000	94	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,947.00000	1,909	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			90.00000	94	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,947.00000	1,909	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			79.00000	83	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,136.00000	2,098	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			63.00000	67	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,420.00000	2,382	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			59.00000	62	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,516.00000	2,477	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			57.00000	60	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,564.00000	2,525	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			53.00000	56	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,660.00000	2,621	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			47.00000	49	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,854.00000	2,814	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			40.00000	42	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,097.00000	3,057	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			41.00000	43	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,048.00000	3,008	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			44.00000	46	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,951.00000	2,911	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			66.00000	69	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,373.00000	2,334	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			61.00000	64	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,468.00000	2,429	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			51.00000	54	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,708.00000	2,669	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			48.00000	51	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,805.00000	2,766	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			47.00000	49	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,854.00000	2,814	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			71.00000	74	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,278.00000	2,239	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			76.00000	80	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,183.00000	2,145	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			55.00000	58	30.93	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,612.00000	2,573	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			50.00000	52	31.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,757.00000	2,717	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		76.00000	80	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,183.00000	2,145	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		37.00000	39	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,194.00000	3,154	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		39.00000	40	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,146.00000	3,106	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		34.00000	36	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,341.00000	3,301	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		36.00000	38	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,243.00000	3,203	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		19.00000	20	35.52	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,326.00000	4,285	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		29.00000	30	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,636.00000	3,595	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		31.00000	32	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,538.00000	3,497	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		24.00000	25	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,031.00000	3,990	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		18.00000	19	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,425.00000	4,384	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		13.00000	14	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,820.00000	4,779	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		10.00000	11	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,217.00000	5,176	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		25.00000	26	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,932.00000	3,891	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		14.00000	15	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,721.00000	4,680	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		11.00000	12	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,118.00000	5,077	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		155.00000	164	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,262.00000	1,229	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		100.00000	104	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,807.00000	1,769	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		22.00000	23	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,129.00000	4,088	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		9.00000	10	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,316.00000	5,275	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		107.00000	112	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,714.00000	1,677	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		71.00000	74	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,278.00000	2,239	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		32.00000	34	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,439.00000	3,399	33.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.60	Call			15.00000	16	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,622.00000	4,581	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			199.00000	210	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,006.00000	975	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			26.00000	27	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,833.00000	3,792	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			8.00000	8	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,615.00000	5,573	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			16.00000	17	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,523.00000	4,483	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			11.00000	12	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,118.00000	5,077	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			7.00000	8	37.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,714.00000	5,673	37.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			27.00000	29	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,734.00000	3,694	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			12.00000	13	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,919.00000	4,878	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			8.00000	9	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,515.00000	5,474	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			20.00000	22	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,227.00000	4,187	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			13.00000	14	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,820.00000	4,779	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			9.00000	9	37.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,416.00000	5,375	37.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			128.00000	135	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,485.00000	1,450	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			84.00000	88	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,041.00000	2,003	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			27.00000	28	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,784.00000	3,743	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			18.00000	19	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,375.00000	4,334	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			12.00000	13	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,969.00000	4,928	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			8.00000	9	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,565.00000	5,524	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			26.00000	27	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,833.00000	3,792	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			395.00000	415	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			452.00000	430	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			138.00000	145	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,395.00000	1,360	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			40.00000	42	32.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,097.00000	3,057	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			28.00000	30	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,685.00000	3,645	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			20.00000	21	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,277.00000	4,236	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			13.00000	14	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,870.00000	4,829	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			460.00000	485	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			367.00000	350	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			155.00000	164	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,262.00000	1,229	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			22.00000	23	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,129.00000	4,088	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			96.00000	101	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,853.00000	1,816	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			42.00000	44	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,999.00000	2,960	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			30.00000	31	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,587.00000	3,546	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			21.00000	22	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,178.00000	4,137	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			10.00000	10	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,267.00000	5,226	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			563.00000	592	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			270.00000	257	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			34.00000	36	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,341.00000	3,301	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			592.00000	621	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			249.00000	236	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			191.00000	201	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,048.00000	1,016	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			35.00000	37	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,292.00000	3,252	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			25.00000	27	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,882.00000	3,842	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			621.00000	651	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			228.00000	216	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			144.00000	151	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,351.00000	1,316	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			33.00000	35	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,390.00000	3,350	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			24.00000	25	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,981.00000	3,940	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			16.00000	17	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,573.00000	4,532	35.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.75	Call			7.00000	8	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,764.00000	5,723	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			25.00000	26	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,932.00000	3,891	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			6.00000	7	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,913.00000	5,872	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			7.00000	7	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,814.00000	5,772	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			25.00000	27	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,882.00000	3,842	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			17.00000	18	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,474.00000	4,433	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			7.00000	8	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,664.00000	5,623	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			6.00000	7	37.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,013.00000	5,972	37.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			563.00000	592	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			270.00000	257	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			28.00000	30	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,685.00000	3,645	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			13.00000	14	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,870.00000	4,829	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			6.00000	6	37.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,063.00000	6,021	37.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			8.00000	9	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,465.00000	5,424	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			536.00000	563	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			293.00000	279	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			9.00000	10	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,366.00000	5,325	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			857.00000	892	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			114.00000	107	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			227.00000	240	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			884.00000	855	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			15.00000	16	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,672.00000	4,631	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			11.00000	12	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,068.00000	5,027	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			895.00000	930	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			102.00000	95	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			652.00000	683	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			209.00000	198	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			176.00000	185	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,133.00000	1,100	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			45.00000	47	31.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,902.00000	2,862	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			30.00000	31	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,587.00000	3,546	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			9.00000	10	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,366.00000	5,325	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			821.00000	855	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			128.00000	120	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,144.00000	1,184	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			51.00000	49	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			563.00000	592	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			270.00000	257	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,189.00000	1,229	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			46.00000	44	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			73.00000	77	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,230.00000	2,192	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,099.00000	1,139	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			56.00000	54	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			536.00000	563	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			293.00000	279	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			68.00000	72	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,325.00000	2,287	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			18.00000	19	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,375.00000	4,334	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,099.00000	1,139	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			56.00000	54	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,235.00000	1,275	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			42.00000	40	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,443.00000	4,485	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,944.00000	2,986	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,467.00000	1,508	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			24.00000	23	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,558.00000	7,516	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,693.00000	4,735	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,194.00000	3,236	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,707.00000	1,748	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			14.00000	13	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			509.00000	536	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			316.00000	301	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,308.00000	7,266	36.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.65	Call			15.00000	16	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,672.00000	4,631	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,994.00000	3,036	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,000.00000	2,041	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			7.00000	6	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,055.00000	1,094	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			62.00000	60	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,198.00000	2,240	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			5.00000	5	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			3.00000	3	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,610.00000	6,568	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,159.00000	7,117	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,244.00000	3,286	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,247.00000	2,289	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			4.00000	4	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,280.00000	1,321	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			37.00000	36	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	1	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,258.00000	7,217	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,144.00000	3,186	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,148.00000	2,190	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			5.00000	5	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,358.00000	7,316	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,094.00000	3,136	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,099.00000	2,140	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			6.00000	5	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,408.00000	7,366	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,344.00000	3,386	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	1	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,347.00000	2,389	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			4.00000	4	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,373.00000	1,414	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			30.00000	29	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,394.00000	3,436	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,396.00000	2,438	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			3.00000	3	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,420.00000	1,461	21.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.60	Put			27.00000	26	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	2	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,109.00000	7,067	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,543.00000	3,585	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,546.00000	2,588	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			3.00000	3	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,562.00000	1,603	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			19.00000	18	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			716.00000	748	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			173.00000	163	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			84.00000	88	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,041.00000	2,003	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			2.00000	2	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,959.00000	6,917	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,643.00000	3,685	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,645.00000	2,687	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,658.00000	1,699	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			15.00000	15	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			2.00000	2	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,859.00000	6,818	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,693.00000	3,735	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,695.00000	2,737	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	2	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			2.00000	3	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,809.00000	6,768	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,743.00000	3,785	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,745.00000	2,787	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			2.00000	2	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,755.00000	1,796	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			12.00000	11	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			2.00000	3	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,759.00000	6,718	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,593.00000	3,635	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,595.00000	2,637	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,610.00000	1,651	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			17.00000	16	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			2.00000	2	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,909.00000	6,867	36.98	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 14/12/2009 Currency Future	4.05	Call			3,943.00000	3,985	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,950.00000	1,992	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			7.00000	7	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,014.00000	1,051	19.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			71.00000	66	19.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			3.00000	4	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,560.00000	6,519	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,043.00000	4,085	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,044.00000	3,086	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,049.00000	2,091	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			6.00000	6	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			31.00000	33	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,488.00000	3,448	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			4.00000	4	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,461.00000	6,419	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			6.00000	7	37.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,963.00000	5,922	37.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,958.00000	7,916	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			23.00000	24	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,080.00000	4,039	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	1	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,057.00000	8,016	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,843.00000	3,885	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,845.00000	2,886	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			2.00000	2	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,853.00000	1,894	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			10.00000	9	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			934.00000	970	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			91.00000	85	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			5.00000	6	37.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,162.00000	6,121	37.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,157.00000	8,116	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			4.00000	5	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,261.00000	6,220	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,257.00000	8,216	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,793.00000	3,835	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,795.00000	2,837	27.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.20	Put		2.00000	2	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,804.00000	1,845	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		11.00000	10	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		895.00000	930	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		102.00000	95	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		5.00000	5	37.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,212.00000	6,170	37.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,207.00000	8,166	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		4.00000	4	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,411.00000	6,369	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,407.00000	8,365	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,457.00000	8,415	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,494.00000	3,535	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		1.00000	1	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,496.00000	2,538	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		3.00000	3	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,515.00000	1,556	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		22.00000	21	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		684.00000	715	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		191.00000	180	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		3.00000	4	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,510.00000	6,469	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,507.00000	8,465	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		4.00000	5	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,311.00000	6,270	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,307.00000	8,265	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,993.00000	4,035	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	1	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,007.00000	7,966	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,143.00000	4,185	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		7.00000	7	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,864.00000	5,822	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,858.00000	7,816	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,893.00000	3,935	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,894.00000	2,936	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	28.29	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	6.10	Call		1,901.00000	1,943	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		8.00000	8	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		973.00000	1,010	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		80.00000	75	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		5.00000	6	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,112.00000	6,071	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,107.00000	8,066	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.16850	8.12570		21.76	0.00	0	2,242.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		548.00000	567	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		572.00000	549	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		511.00000	530	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		636.00000	611	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		529.00000	548	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		603.00000	580	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		567.00000	589	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		541.00000	520	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		611.00000	634	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		485.00000	465	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		589.00000	611	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		513.00000	492	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		494.00000	512	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		668.00000	643	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		446.00000	462	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		771.00000	744	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		106.00000	110	30.20	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,031.00000	2,991	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		64.00000	66	33.16	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,238.00000	4,197	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		418.00000	432	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		842.00000	814	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		286.00000	295	24.88	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,310.00000	1,277	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		193.00000	200	27.05	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,918.00000	1,881	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		391.00000	405	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		915.00000	886	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		404.00000	418	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		878.00000	850	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		478.00000	495	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		702.00000	676	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		462.00000	478	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		736.00000	710	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		432.00000	447	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		806.00000	779	22.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.70	Call			378.00000	392	23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			953.00000	923	23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			366.00000	379	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			991.00000	961	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			333.00000	345	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,107.00000	1,076	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			303.00000	314	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,228.00000	1,196	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			323.00000	334	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,147.00000	1,116	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			344.00000	356	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,068.00000	1,037	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			261.00000	270	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,436.00000	1,402	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			247.00000	255	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,521.00000	1,487	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			227.00000	234	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,651.00000	1,616	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			240.00000	248	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,564.00000	1,529	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			215.00000	222	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,739.00000	1,703	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			215.00000	222	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,739.00000	1,703	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			88.00000	90	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,462.00000	3,422	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			221.00000	228	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,695.00000	1,660	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			189.00000	195	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,963.00000	1,926	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			175.00000	180	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,099.00000	2,062	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			153.00000	159	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,328.00000	2,290	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			171.00000	176	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,145.00000	2,108	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			184.00000	190	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,008.00000	1,971	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			184.00000	190	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,008.00000	1,971	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			166.00000	172	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,191.00000	2,153	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			166.00000	172	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,191.00000	2,153	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			138.00000	143	28.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,513.00000	2,474	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		135.00000	139	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,559.00000	2,521	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		142.00000	147	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,466.00000	2,428	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		132.00000	136	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,606.00000	2,567	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		122.00000	126	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,747.00000	2,708	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		109.00000	112	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,983.00000	2,944	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		97.00000	100	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,222.00000	3,182	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		99.00000	102	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,174.00000	3,134	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		104.00000	107	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,078.00000	3,039	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		102.00000	105	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,126.00000	3,086	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		117.00000	120	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,841.00000	2,802	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		119.00000	123	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,794.00000	2,755	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		111.00000	115	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,936.00000	2,896	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		106.00000	110	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,031.00000	2,991	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		114.00000	117	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,888.00000	2,849	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		125.00000	129	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,700.00000	2,661	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		132.00000	136	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,606.00000	2,567	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		119.00000	123	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,794.00000	2,755	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		95.00000	98	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,269.00000	3,230	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		90.00000	92	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,404.00000	3,364	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		93.00000	96	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,317.00000	3,277	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		93.00000	96	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,317.00000	3,277	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		91.00000	94	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,366.00000	3,325	31.06	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	11.65	Call			82.00000	85	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,607.00000	3,566	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			89.00000	92	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,414.00000	3,373	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			79.00000	81	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,704.00000	3,663	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			86.00000	88	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,510.00000	3,470	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			84.00000	86	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,558.00000	3,518	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			204.00000	210	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,828.00000	1,792	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			175.00000	180	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,099.00000	2,062	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			158.00000	163	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,282.00000	2,244	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			149.00000	154	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,374.00000	2,336	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			57.00000	59	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,482.00000	4,440	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			233.00000	241	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,608.00000	1,573	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			84.00000	86	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,558.00000	3,518	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			37.00000	38	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,611.00000	5,569	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			254.00000	263	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,478.00000	1,444	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			117.00000	120	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,841.00000	2,802	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			39.00000	40	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,463.00000	5,421	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			269.00000	278	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,393.00000	1,360	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			40.00000	41	35.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,365.00000	5,323	35.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			277.00000	287	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,351.00000	1,318	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			104.00000	107	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,078.00000	3,039	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			41.00000	42	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,315.00000	5,274	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			294.00000	305	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,269.00000	1,236	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			42.00000	44	34.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,217.00000	5,175	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		76.00000	78	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,801.00000	3,760	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		34.00000	35	36.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,858.00000	5,816	36.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		209.00000	216	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,783.00000	1,748	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		81.00000	83	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,655.00000	3,615	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		78.00000	80	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,752.00000	3,711	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		34.00000	35	35.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,809.00000	5,767	35.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		76.00000	78	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,801.00000	3,760	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		74.00000	76	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,898.00000	3,857	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		71.00000	73	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,995.00000	3,954	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		31.00000	33	36.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,056.00000	6,014	36.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		198.00000	205	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,873.00000	1,836	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		95.00000	98	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,269.00000	3,230	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		78.00000	80	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,752.00000	3,711	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		75.00000	77	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,849.00000	3,808	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		33.00000	34	36.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,908.00000	5,866	36.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		36.00000	37	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,710.00000	5,668	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		261.00000	270	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,436.00000	1,402	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		39.00000	41	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,414.00000	5,372	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		355.00000	367	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,029.00000	999	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		44.00000	45	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,118.00000	5,077	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		323.00000	334	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,147.00000	1,116	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		128.00000	132	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,653.00000	2,614	29.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call			102.00000	105	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,126.00000	3,086	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			42.00000	43	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,266.00000	5,224	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			114.00000	117	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,888.00000	2,849	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			91.00000	94	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,366.00000	3,325	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			38.00000	39	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,512.00000	5,471	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			135.00000	139	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,559.00000	2,521	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			128.00000	132	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,653.00000	2,614	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			43.00000	45	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,168.00000	5,126	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			313.00000	324	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,187.00000	1,155	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			37.00000	39	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,562.00000	5,520	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			45.00000	46	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,069.00000	5,028	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			146.00000	150	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,420.00000	2,382	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			48.00000	49	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,922.00000	4,881	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			149.00000	154	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,374.00000	2,336	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			49.00000	50	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,873.00000	4,832	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			51.00000	52	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,775.00000	4,734	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			162.00000	167	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,236.00000	2,199	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			153.00000	159	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,328.00000	2,290	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			50.00000	51	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,824.00000	4,783	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			179.00000	185	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,054.00000	2,016	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			58.00000	60	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,433.00000	4,392	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			198.00000	205	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,873.00000	1,836	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			61.00000	63	33.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,335.00000	4,294	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		634.00000	658	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		458.00000	439	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		62.00000	64	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,287.00000	4,246	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		171.00000	176	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,145.00000	2,108	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		162.00000	167	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,236.00000	2,199	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		54.00000	55	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,628.00000	4,587	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		193.00000	200	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,918.00000	1,881	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		60.00000	62	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,384.00000	4,343	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		658.00000	682	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		432.00000	413	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		209.00000	216	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,783.00000	1,748	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		789.00000	817	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		314.00000	298	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		240.00000	248	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,564.00000	1,529	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		62.00000	64	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,287.00000	4,246	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		818.00000	846	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		292.00000	278	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		848.00000	876	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		272.00000	258	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		254.00000	263	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,478.00000	1,444	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		65.00000	67	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,189.00000	4,149	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		878.00000	907	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		253.00000	239	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,476.00000	4,519	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,982.00000	3,025	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		7.00000	6	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,533.00000	1,572	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		57.00000	53	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		55.00000	57	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,579.00000	4,538	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		17.00000	17	37.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,541.00000	7,499	37.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,726.00000	4,769	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,230.00000	3,273	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			5.00000	4	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,760.00000	1,800	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			34.00000	32	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			18.00000	19	37.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,293.00000	7,251	37.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,009.00000	1,040	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			183.00000	172	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			294.00000	305	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,269.00000	1,236	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			277.00000	287	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,351.00000	1,318	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			221.00000	228	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,695.00000	1,660	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			72.00000	74	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,946.00000	3,906	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,032.00000	3,074	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			6.00000	6	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,043.00000	2,085	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			17.00000	17	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,153.00000	1,189	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			127.00000	120	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			70.00000	72	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,044.00000	4,003	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			46.00000	47	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,020.00000	4,979	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,181.00000	3,223	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			5.00000	5	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,190.00000	2,233	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			15.00000	14	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,275.00000	1,312	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			99.00000	93	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,240.00000	2,282	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			14.00000	14	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,316.00000	1,354	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			91.00000	85	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,280.00000	3,323	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			4.00000	4	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,289.00000	2,332	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			13.00000	13	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,359.00000	1,396	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			83.00000	78	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			683.00000	707	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 15/03/2010 Currency Future	7.85	Put			407.00000	389	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,082.00000	3,124	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			6.00000	6	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,092.00000	2,134	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			16.00000	16	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,193.00000	1,229	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			117.00000	111	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,379.00000	3,422	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			4.00000	4	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,388.00000	2,430	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			12.00000	12	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,445.00000	1,483	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			69.00000	65	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			734.00000	760	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			359.00000	342	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,429.00000	3,472	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			3.00000	3	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,437.00000	2,480	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			12.00000	11	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,488.00000	1,527	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			63.00000	59	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			761.00000	788	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			336.00000	320	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			67.00000	69	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,141.00000	4,100	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,578.00000	3,621	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			3.00000	3	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,586.00000	2,628	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			10.00000	10	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,622.00000	1,662	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			47.00000	43	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			47.00000	48	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,971.00000	4,930	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,628.00000	3,671	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			3.00000	2	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,635.00000	2,678	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			9.00000	9	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,668.00000	1,708	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			42.00000	39	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,728.00000	3,771	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			2.00000	2	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,734.00000	2,777	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			9.00000	8	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			942.00000	972	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			216.00000	204	20.30	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	4.45	Call			3,678.00000	3,721	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			2.00000	2	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,685.00000	2,727	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			9.00000	9	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,714.00000	1,754	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			38.00000	35	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			910.00000	939	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			234.00000	221	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,529.00000	3,571	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			3.00000	3	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,536.00000	2,579	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			10.00000	10	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,577.00000	1,617	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			52.00000	48	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,778.00000	3,820	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			2.00000	2	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,784.00000	2,826	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			8.00000	8	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,806.00000	1,847	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			31.00000	28	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			975.00000	1,006	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			199.00000	187	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,927.00000	3,970	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			2.00000	1	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,933.00000	2,975	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			7.00000	7	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,947.00000	1,988	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			22.00000	20	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,079.00000	1,112	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			153.00000	144	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,027.00000	4,070	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			56.00000	58	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,530.00000	4,489	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			32.00000	33	36.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,006.00000	5,965	36.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			14.00000	14	38.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,988.00000	7,946	38.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			31.00000	32	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,105.00000	6,063	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			13.00000	14	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,087.00000	8,045	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,828.00000	3,870	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			2.00000	2	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,833.00000	2,876	25.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.30	Put		8.00000	8	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,853.00000	1,894	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		27.00000	25	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		29.00000	30	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,204.00000	6,162	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		12.00000	13	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,187.00000	8,145	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		28.00000	29	36.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,302.00000	6,261	36.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		12.00000	12	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,286.00000	8,244	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		29.00000	30	36.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,253.00000	6,211	36.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		12.00000	13	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,236.00000	8,194	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		26.00000	27	36.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,451.00000	6,409	36.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		11.00000	11	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,435.00000	8,393	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		26.00000	27	36.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,500.00000	6,458	36.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		11.00000	11	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,485.00000	8,443	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,479.00000	3,522	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		3.00000	3	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,487.00000	2,529	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		11.00000	11	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		25.00000	26	36.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,549.00000	6,508	36.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		10.00000	11	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,535.00000	8,492	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		27.00000	28	36.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,352.00000	6,310	36.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		11.00000	12	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,336.00000	8,293	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,977.00000	4,020	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		1.00000	1	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,995.00000	2,036	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		19.00000	18	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		1,115.00000	1,149	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		140.00000	130	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		68.00000	70	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,092.00000	4,052	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		14.00000	14	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,038.00000	7,996	38.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,077.00000	4,119	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	1	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			33.00000	34	36.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,957.00000	5,915	36.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			14.00000	15	38.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,939.00000	7,896	38.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,127.00000	4,169	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			1.00000	1	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,131.00000	3,174	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			5.00000	5	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,141.00000	2,184	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			15.00000	15	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,233.00000	1,270	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			108.00000	102	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			14.00000	15	38.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,889.00000	7,847	38.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,877.00000	3,920	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			2.00000	2	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,883.00000	2,926	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			7.00000	7	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,900.00000	1,941	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			24.00000	22	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			1,043.00000	1,076	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			168.00000	157	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			30.00000	31	36.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,154.00000	6,113	36.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			13.00000	13	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,137.00000	8,095	38.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.29900		8.25520		21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			876.00000	906	20.89	19,746,270,000.00	21,795	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			421.00000	407	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			672.00000	697	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			667.00000	648	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			405.00000	420	24.34	9,153,900,000.00	21,795	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,350.00000	1,321	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			635.00000	658	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			730.00000	709	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			713.00000	739	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			608.00000	590	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			692.00000	718	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			637.00000	619	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			653.00000	677	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			698.00000	678	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			601.00000	623	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			796.00000	774	22.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.60	Call			553.00000	574	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			898.00000	875	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			126.00000	130	31.24	0.00	0	29,153.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,021.00000	3,981	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			524.00000	544	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			969.00000	945	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			367.00000	381	24.87	0.00	0	2,557.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,512.00000	1,482	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			497.00000	516	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,042.00000	1,017	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			511.00000	530	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,005.00000	981	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			585.00000	606	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			829.00000	807	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			569.00000	590	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			864.00000	841	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			539.00000	559	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			933.00000	910	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			484.00000	503	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,079.00000	1,054	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			448.00000	465	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,193.00000	1,166	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			472.00000	490	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,117.00000	1,091	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			437.00000	453	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,232.00000	1,204	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			415.00000	431	24.21	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,310.00000	1,282	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			426.00000	442	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,271.00000	1,243	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			460.00000	477	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,154.00000	1,128	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			351.00000	364	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,595.00000	1,565	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			327.00000	339	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,722.00000	1,690	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			342.00000	355	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,637.00000	1,606	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			313.00000	324	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,808.00000	1,775	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			335.00000	347	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,679.00000	1,648	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			136.00000	141	30.70	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,781.00000	3,742	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			320.00000	332	25.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,765.00000	1,733	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		281.00000	291	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,026.00000	1,992	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		264.00000	273	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,159.00000	2,124	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		237.00000	247	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,382.00000	2,348	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		259.00000	268	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,203.00000	2,169	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		275.00000	285	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,070.00000	2,036	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		367.00000	381	24.87	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,512.00000	1,482	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		779.00000	806	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		524.00000	507	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		306.00000	317	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,851.00000	1,818	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		293.00000	304	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,938.00000	1,905	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		269.00000	279	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,114.00000	2,080	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		248.00000	257	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,293.00000	2,258	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		116.00000	120	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,261.00000	4,221	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		756.00000	783	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		551.00000	534	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		299.00000	310	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,894.00000	1,861	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		287.00000	297	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,982.00000	1,948	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		253.00000	263	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,248.00000	2,214	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		243.00000	252	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,337.00000	2,303	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		114.00000	118	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,309.00000	4,269	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		293.00000	304	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,938.00000	1,905	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		248.00000	257	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,293.00000	2,258	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		228.00000	236	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,472.00000	2,437	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		109.00000	113	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,453.00000	4,414	32.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			275.00000	285	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,070.00000	2,036	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			243.00000	252	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,337.00000	2,303	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			232.00000	241	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,427.00000	2,392	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			223.00000	231	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,518.00000	2,482	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			214.00000	222	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,609.00000	2,573	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			104.00000	107	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,598.00000	4,558	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			299.00000	310	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,894.00000	1,861	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			110.00000	114	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,405.00000	4,365	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			903.00000	933	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			397.00000	384	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			359.00000	372	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,554.00000	1,523	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			287.00000	297	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,982.00000	1,948	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			930.00000	960	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			374.00000	361	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			306.00000	317	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,851.00000	1,818	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			124.00000	128	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,069.00000	4,029	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			957.00000	988	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			352.00000	339	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			376.00000	391	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,471.00000	1,442	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			359.00000	372	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,554.00000	1,523	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			122.00000	126	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,117.00000	4,077	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			986.00000	1,017	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			330.00000	318	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			386.00000	400	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,430.00000	1,401	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,506.00000	4,550	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,017.00000	3,061	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			12.00000	12	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,604.00000	1,645	20.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.75	Put		99.00000	96	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		169.00000	176	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,164.00000	3,127	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		68.00000	70	34.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,063.00000	6,021	34.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		45.00000	47	36.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,540.00000	7,498	36.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,756.00000	4,799	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,264.00000	3,308	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		9.00000	9	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,821.00000	1,863	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		66.00000	64	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		186.00000	193	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,931.00000	2,894	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		112.00000	116	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,357.00000	4,317	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		72.00000	75	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,817.00000	5,776	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		48.00000	50	36.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,293.00000	7,251	36.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,139.00000	1,173	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		234.00000	224	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		395.00000	410	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,390.00000	1,361	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		342.00000	355	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,637.00000	1,606	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		138.00000	143	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,733.00000	3,694	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,066.00000	3,110	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		11.00000	11	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,095.00000	2,139	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		40.00000	40	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,243.00000	1,282	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		188.00000	183	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		173.00000	179	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,117.00000	3,080	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		90.00000	93	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,035.00000	4,994	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,286.00000	2,330	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		31.00000	31	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,399.00000	1,438	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		143.00000	139	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		132.00000	136	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,877.00000	3,837	30.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.00	Call		96.00000	99	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,841.00000	4,800	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		163.00000	169	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,258.00000	3,220	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		118.00000	122	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,213.00000	4,173	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		86.00000	89	33.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,181.00000	5,140	33.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,314.00000	3,358	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		9.00000	9	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,335.00000	2,378	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		29.00000	29	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,439.00000	1,478	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		134.00000	129	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		802.00000	830	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		497.00000	481	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		158.00000	164	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,353.00000	3,315	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		84.00000	87	33.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,279.00000	5,238	33.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,165.00000	3,209	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		10.00000	10	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,190.00000	2,234	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		35.00000	35	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,320.00000	1,359	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		165.00000	160	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		734.00000	761	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		579.00000	562	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		218.00000	226	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,563.00000	2,527	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		150.00000	155	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,495.00000	3,456	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		81.00000	83	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,425.00000	5,384	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,116.00000	3,159	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		11.00000	10	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,143.00000	2,186	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		38.00000	37	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,281.00000	1,320	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		176.00000	171	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		147.00000	153	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,542.00000	3,504	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		107.00000	111	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,502.00000	4,462	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		79.00000	82	33.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,474.00000	5,433	33.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		209.00000	217	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,654.00000	2,618	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		145.00000	150	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,590.00000	3,551	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		105.00000	109	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,550.00000	4,510	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		78.00000	81	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,523.00000	5,482	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		155.00000	161	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,400.00000	3,362	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		83.00000	86	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,328.00000	5,287	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,363.00000	3,407	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		8.00000	8	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,383.00000	2,426	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		28.00000	27	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,479.00000	1,519	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		124.00000	120	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		826.00000	855	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		471.00000	456	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		237.00000	247	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,382.00000	2,348	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		161.00000	166	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,305.00000	3,267	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		85.00000	88	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,230.00000	5,189	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,413.00000	3,457	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		8.00000	8	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,431.00000	2,474	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		26.00000	25	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,521.00000	1,561	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		115.00000	112	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		851.00000	880	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		446.00000	431	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,463.00000	3,506	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		7.00000	7	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,480.00000	2,523	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		24.00000	24	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,562.00000	1,603	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		107.00000	104	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		166.00000	173	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,211.00000	3,174	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		120.00000	125	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,165.00000	4,126	31.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.30	Call		88.00000	91	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,132.00000	5,092	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,611.00000	3,655	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		6.00000	6	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,625.00000	2,669	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		20.00000	20	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,690.00000	1,731	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		85.00000	82	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		176.00000	182	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,071.00000	3,033	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		92.00000	95	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,986.00000	4,946	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,661.00000	3,705	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		6.00000	6	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,674.00000	2,717	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		19.00000	18	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,733.00000	1,774	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		78.00000	75	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		179.00000	186	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,024.00000	2,987	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		128.00000	132	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,973.00000	3,933	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		93.00000	96	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,938.00000	4,897	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,711.00000	3,755	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		6.00000	6	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,723.00000	2,766	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		18.00000	17	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,777.00000	1,818	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		72.00000	69	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,015.00000	1,047	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		310.00000	298	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		183.00000	189	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,977.00000	2,940	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		130.00000	134	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,925.00000	3,885	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		94.00000	98	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,889.00000	4,849	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,760.00000	3,804	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		5.00000	5	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,772.00000	2,815	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		16.00000	16	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,045.00000	1,077	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		290.00000	278	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,562.00000	3,606	27.01	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	4.70	Put		7.00000	7	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,577.00000	2,620	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		21.00000	21	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,647.00000	1,688	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		92.00000	89	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		63.00000	66	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,308.00000	6,267	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		152.00000	158	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,447.00000	3,409	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		62.00000	65	35.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,357.00000	6,316	35.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		61.00000	64	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,406.00000	6,365	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,959.00000	4,003	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		4.00000	4	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,968.00000	3,011	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		13.00000	12	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,002.00000	2,044	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		46.00000	45	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,172.00000	1,207	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		217.00000	208	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		102.00000	106	32.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,647.00000	4,607	32.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		67.00000	70	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,112.00000	6,071	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,009.00000	4,053	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		4.00000	4	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,048.00000	2,091	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		42.00000	42	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,206.00000	1,244	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		201.00000	195	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		40.00000	41	37.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,035.00000	7,992	37.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,910.00000	3,953	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		4.00000	4	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,919.00000	2,962	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		13.00000	13	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,956.00000	1,998	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		51.00000	49	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		66.00000	69	35.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,161.00000	6,120	35.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		38.00000	40	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,133.00000	8,091	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,810.00000	3,854	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		5.00000	5	28.31	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	5.45	Call			2,821.00000	2,864	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			15.00000	15	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,866.00000	1,907	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			61.00000	58	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,075.00000	1,109	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			270.00000	260	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			64.00000	67	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,259.00000	6,218	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			37.00000	38	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,232.00000	8,189	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			35.00000	37	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,330.00000	8,288	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			36.00000	38	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,281.00000	8,239	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			209.00000	217	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,654.00000	2,618	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			105.00000	109	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,550.00000	4,510	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			60.00000	62	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,504.00000	6,463	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			33.00000	35	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,478.00000	8,436	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			60.00000	62	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,504.00000	6,463	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,512.00000	3,556	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			7.00000	7	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,528.00000	2,571	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			23.00000	22	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			205.00000	213	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,700.00000	2,664	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			59.00000	61	35.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,554.00000	6,512	35.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			32.00000	34	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,527.00000	8,485	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			201.00000	209	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,746.00000	2,710	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			58.00000	60	35.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,603.00000	6,561	35.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			32.00000	33	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,576.00000	8,534	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			34.00000	36	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,379.00000	8,337	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			39.00000	41	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,084.00000	8,042	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			4,059.00000	4,102	29.09	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 14/06/2010 Currency Future	4.20	Put		3.00000	3	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		69.00000	71	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,014.00000	5,972	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		40.00000	42	37.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,985.00000	7,943	37.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,108.00000	4,152	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		3.00000	3	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		70.00000	72	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,965.00000	5,923	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		41.00000	42	37.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,936.00000	7,893	37.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.08590	12.95590		18.21	52,343.60	4	25,461.00
£ / R On 14/09/2009 Currency Future	12.95	Call		340.00000	407	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		334.00000	271	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		300.00000	353	18.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		394.00000	317	18.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		366.00000	436	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		310.00000	250	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		421.00000	498	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		265.00000	212	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		319.00000	379	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		363.00000	293	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		248.00000	288	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		492.00000	402	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		205.00000	238	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		599.00000	502	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		180.00000	209	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		674.00000	573	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		159.00000	184	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		753.00000	648	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		149.00000	172	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		793.00000	686	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		169.00000	196	19.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		713.00000	610	19.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		192.00000	223	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		636.00000	537	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		218.00000	253	18.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		562.00000	467	18.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		281.00000	327	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		425.00000	341	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		264.00000	307	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		458.00000	371	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		281.00000	327	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		425.00000	341	18.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Call			366.00000	436	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			310.00000	250	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			232.00000	270	18.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			527.00000	434	18.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			140.00000	162	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			834.00000	726	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			192.00000	223	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			636.00000	537	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			205.00000	238	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			599.00000	502	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			264.00000	307	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			458.00000	371	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			451.00000	530	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			245.00000	195	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			393.00000	467	18.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			287.00000	231	18.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			140.00000	162	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			834.00000	726	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			80.00000	92	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,224.00000	1,106	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			116.00000	133	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			960.00000	848	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			102.00000	118	21.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,046.00000	932	21.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			109.00000	125	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,003.00000	889	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			102.00000	118	21.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,046.00000	932	21.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			85.00000	98	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,179.00000	1,062	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			67.00000	76	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,361.00000	1,241	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			71.00000	81	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,315.00000	1,195	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			80.00000	92	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,224.00000	1,106	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			59.00000	68	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,454.00000	1,332	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			53.00000	60	23.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,547.00000	1,424	23.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			50.00000	57	23.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,594.00000	1,471	23.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			63.00000	72	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,407.00000	1,286	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			34.00000	38	24.63	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	14.85	Put			1,928.00000	1,803	24.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			27.00000	30	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,171.00000	2,044	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			18.00000	20	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,662.00000	2,534	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			22.00000	24	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,416.00000	2,288	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			24.00000	26	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,318.00000	2,190	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			26.00000	28	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,220.00000	2,092	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			34.00000	38	24.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,928.00000	1,803	24.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			45.00000	51	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,689.00000	1,565	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			38.00000	43	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,832.00000	1,707	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			27.00000	30	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,171.00000	2,044	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			29.00000	33	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,073.00000	1,947	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			32.00000	36	24.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,976.00000	1,851	24.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			28.00000	31	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,122.00000	1,995	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			31.00000	35	25.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,025.00000	1,899	25.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			36.00000	41	24.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,880.00000	1,755	24.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			32.00000	36	24.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,976.00000	1,851	24.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			23.00000	25	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,367.00000	2,239	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			25.00000	27	25.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,269.00000	2,141	25.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			40.00000	45	24.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,784.00000	1,659	24.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			22.00000	24	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,416.00000	2,288	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			18.00000	20	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,662.00000	2,534	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			20.00000	22	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,514.00000	2,386	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			18.00000	19	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,712.00000	2,583	27.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.70	Call			17.00000	18	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,761.00000	2,632	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			20.00000	21	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,564.00000	2,435	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			56.00000	64	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,500.00000	1,378	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			16.00000	17	28.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,860.00000	2,731	28.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			42.00000	48	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,736.00000	1,612	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			36.00000	41	24.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,880.00000	1,755	24.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			21.00000	23	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,465.00000	2,337	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			63.00000	72	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,407.00000	1,286	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			90.00000	104	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,134.00000	1,018	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			96.00000	110	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,090.00000	975	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			75.00000	86	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,269.00000	1,150	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			47.00000	54	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,641.00000	1,518	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			23.00000	25	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,367.00000	2,239	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			15.00000	16	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,959.00000	2,830	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			21.00000	23	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,465.00000	2,337	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			16.00000	17	28.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,860.00000	2,731	28.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			15.00000	16	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,959.00000	2,830	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			14.00000	15	29.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,058.00000	2,929	29.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			13.00000	14	29.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,157.00000	3,028	29.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			28.00000	31	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,122.00000	1,995	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			19.00000	20	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,613.00000	2,484	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			16.00000	17	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,811.00000	2,682	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			19.00000	20	27.49	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	15.55	Put			2,613.00000	2,484	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			15.00000	16	28.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,909.00000	2,780	28.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			14.00000	15	29.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,009.00000	2,879	29.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			14.00000	14	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,108.00000	2,978	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			56.00000	64	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,500.00000	1,378	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			12.00000	12	30.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,356.00000	3,226	30.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			75.00000	86	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,269.00000	1,150	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			42.00000	48	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,736.00000	1,612	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			26.00000	28	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,220.00000	2,092	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			45.00000	51	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,689.00000	1,565	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			123.00000	142	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			917.00000	806	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			109.00000	125	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,003.00000	889	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			85.00000	98	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,179.00000	1,062	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			47.00000	54	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,641.00000	1,518	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			116.00000	133	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			960.00000	848	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			131.00000	152	20.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			875.00000	766	20.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			59.00000	68	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,454.00000	1,332	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			149.00000	172	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			793.00000	686	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,856.00000	4,986	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,358.00000	3,488	34.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			3.00000	2	34.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,876.00000	2,003	26.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			20.00000	17	26.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			546.00000	634	18.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			190.00000	148	18.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			8.00000	8	34.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,152.00000	4,022	34.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	3	38.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,647.00000	5,517	38.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	42.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,146.00000	7,016	42.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,306.00000	5,436	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,807.00000	3,937	36.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	1	36.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,317.00000	2,445	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			11.00000	9	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			885.00000	994	19.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			79.00000	58	19.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			10.00000	10	32.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,704.00000	3,574	32.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			4.00000	4	36.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,198.00000	5,068	36.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			2.00000	2	41.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,696.00000	6,566	41.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,556.00000	5,686	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,057.00000	4,186	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			1.00000	0	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,564.00000	2,693	30.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			8.00000	7	30.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,103.00000	1,227	20.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			47.00000	41	20.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			11.00000	11	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,455.00000	3,326	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			4.00000	4	36.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,948.00000	4,819	36.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			2.00000	2	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,446.00000	6,316	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			513.00000	599	18.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			207.00000	163	18.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			615.00000	708	18.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			159.00000	122	18.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			481.00000	564	18.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			225.00000	178	18.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			650.00000	747	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			145.00000	111	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			580.00000	671	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			174.00000	135	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			393.00000	467	18.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			287.00000	231	18.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			481.00000	564	18.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.70	Put			225.00000	178	18.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			248.00000	288	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			492.00000	402	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,060.00000	3,189	32.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			4.00000	3	32.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,072.00000	2,199	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			16.00000	13	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			9.00000	9	33.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,953.00000	3,823	33.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			2.00000	2	38.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,946.00000	5,816	38.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			1.00000	1	44.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,945.00000	7,815	44.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,957.00000	4,087	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	1	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,961.00000	3,090	32.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			5.00000	4	32.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,974.00000	2,101	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			18.00000	15	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,012.00000	1,132	19.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			57.00000	46	19.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			8.00000	8	33.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,052.00000	3,923	33.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			2.00000	2	39.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,046.00000	5,916	39.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	45.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,045.00000	7,915	45.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,857.00000	3,987	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	1	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,861.00000	2,990	31.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			5.00000	4	31.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			927.00000	1,038	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			71.00000	52	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	2	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,146.00000	6,016	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,145.00000	8,015	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,812.00000	2,941	31.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			6.00000	5	31.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,827.00000	1,954	26.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			21.00000	18	26.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			7.00000	8	34.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,201.00000	4,072	34.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			2.00000	2	39.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,196.00000	6,066	39.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,195.00000	8,065	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,657.00000	3,787	35.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			2.00000	1	35.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,663.00000	2,792	30.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			7.00000	6	30.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,680.00000	1,807	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			24.00000	21	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			764.00000	867	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			108.00000	81	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			7.00000	7	34.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,351.00000	4,221	34.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			2.00000	2	40.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,346.00000	6,216	40.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			1.00000	1	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,345.00000	8,215	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,558.00000	3,687	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			2.00000	1	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,583.00000	1,709	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			27.00000	24	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			687.00000	786	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			131.00000	100	18.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			6.00000	6	34.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,450.00000	4,320	34.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			1.00000	1	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,445.00000	8,315	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,508.00000	3,637	34.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			2.00000	2	34.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,515.00000	2,643	29.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			9.00000	7	29.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,534.00000	1,661	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			28.00000	25	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			6.00000	6	35.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,500.00000	4,370	35.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			2.00000	2	40.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,496.00000	6,366	40.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			1.00000	1	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,495.00000	8,365	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,458.00000	3,588	34.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			2.00000	2	34.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,465.00000	2,594	29.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			9.00000	8	29.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,486.00000	1,612	23.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			30.00000	26	23.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			6.00000	6	35.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.50	Put		4,550.00000	4,420	35.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		2.00000	2	40.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,546.00000	6,416	40.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,545.00000	8,415	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,367.00000	2,495	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		11.00000	9	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,389.00000	1,515	22.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		33.00000	29	22.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		5.00000	5	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,649.00000	4,520	35.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call		2.00000	2	40.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,646.00000	6,516	40.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		1.00000	1	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,645.00000	8,515	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,408.00000	3,538	34.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		2.00000	2	34.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,416.00000	2,544	29.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		10.00000	8	29.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,438.00000	1,563	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		32.00000	28	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		5.00000	6	35.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,600.00000	4,470	35.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		2.00000	2	40.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,596.00000	6,466	40.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		1.00000	1	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,595.00000	8,465	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,608.00000	3,737	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		2.00000	1	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,613.00000	2,742	30.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		8.00000	6	30.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,632.00000	1,758	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		26.00000	22	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		725.00000	826	19.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		119.00000	90	19.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		6.00000	7	34.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,400.00000	4,271	34.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		2.00000	2	40.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,396.00000	6,266	40.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		1.00000	1	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,395.00000	8,265	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,757.00000	3,887	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		1.00000	1	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,762.00000	2,891	31.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		6.00000	5	31.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.20	Call			1,778.00000	1,905	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			22.00000	19	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			844.00000	951	19.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			88.00000	65	19.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			7.00000	7	34.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,251.00000	4,122	34.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			2.00000	2	39.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,246.00000	6,116	39.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	1	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			8,245.00000	8,115	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			4,007.00000	4,136	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,010.00000	3,139	32.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			4.00000	4	32.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,023.00000	2,150	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			17.00000	14	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,056.00000	1,179	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			50.00000	43	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			9.00000	9	33.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,003.00000	3,873	33.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			2.00000	2	39.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,996.00000	5,866	39.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	1	45.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,995.00000	7,865	45.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,156.00000	4,286	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			1.00000	0	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,159.00000	3,289	33.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			3.00000	3	33.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,170.00000	2,297	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			14.00000	12	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,198.00000	1,322	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			42.00000	36	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			9.00000	9	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,853.00000	3,723	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			2.00000	2	38.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,847.00000	5,717	38.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	1	44.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,845.00000	7,715	44.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,206.00000	4,336	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,209.00000	3,338	33.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			3.00000	3	33.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,219.00000	2,347	28.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			13.00000	11	28.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,246.00000	1,370	21.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.75	Put		40.00000	34	21.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call		9.00000	9	32.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put		3,803.00000	3,674	32.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call		3.00000	3	38.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put		5,797.00000	5,667	38.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call		1.00000	1	44.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put		7,795.00000	7,665	44.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call		3,907.00000	4,037	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put		1.00000	1	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call		2,911.00000	3,040	32.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put		5.00000	4	32.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call		1,925.00000	2,052	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put		19.00000	16	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call		969.00000	1,085	19.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put		63.00000	49	19.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call		8.00000	8	33.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put		4,102.00000	3,972	33.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call		2.00000	2	39.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put		6,096.00000	5,966	39.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call		1.00000	1	45.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put		8,095.00000	7,965	45.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.30930	13.17720		18.70	0.00	0	14,363.00
£ / R On 14/12/2009 Currency Future	13.20	Call		596.00000	655	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		619.00000	546	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		558.00000	610	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		681.00000	601	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		617.00000	679	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		590.00000	519	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		686.00000	753	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		509.00000	444	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		663.00000	728	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		535.00000	468	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		506.00000	553	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		779.00000	694	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		459.00000	502	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		882.00000	792	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		445.00000	486	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		917.00000	827	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		404.00000	441	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,027.00000	932	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		391.00000	427	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,064.00000	968	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		417.00000	456	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		990.00000	896	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		431.00000	470	19.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.70	Put			953.00000	861	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			445.00000	486	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			917.00000	827	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			490.00000	535	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			813.00000	726	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			523.00000	572	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			746.00000	662	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			540.00000	591	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			713.00000	631	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			596.00000	655	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			619.00000	546	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			617.00000	679	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			590.00000	519	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			640.00000	703	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			562.00000	494	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			391.00000	427	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,064.00000	968	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			431.00000	470	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			953.00000	861	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			459.00000	502	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			882.00000	792	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			506.00000	553	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			779.00000	694	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			474.00000	518	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			847.00000	759	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			417.00000	456	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			990.00000	896	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			640.00000	703	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			562.00000	494	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			710.00000	780	18.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			483.00000	420	18.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			459.00000	502	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			882.00000	792	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			296.00000	323	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,419.00000	1,313	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			356.00000	389	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,179.00000	1,079	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			345.00000	377	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,218.00000	1,117	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			345.00000	377	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,218.00000	1,117	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			335.00000	365	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,258.00000	1,156	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			306.00000	333	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,378.00000	1,273	21.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.45	Call			271.00000	295	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,544.00000	1,436	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			288.00000	313	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,461.00000	1,354	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			279.00000	304	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,502.00000	1,394	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			263.00000	286	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,586.00000	1,477	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			210.00000	227	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,933.00000	1,818	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			216.00000	234	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,888.00000	1,774	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			248.00000	270	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,671.00000	1,560	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			235.00000	255	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,757.00000	1,645	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			222.00000	240	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,845.00000	1,731	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			199.00000	215	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,021.00000	1,906	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			188.00000	203	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,111.00000	1,994	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			179.00000	193	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,201.00000	2,083	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			134.00000	148	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,557.00000	2,439	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			335.00000	365	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,258.00000	1,156	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			315.00000	343	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,338.00000	1,234	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			379.00000	414	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,102.00000	1,005	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			248.00000	270	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,671.00000	1,560	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			325.00000	354	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,298.00000	1,195	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			256.00000	278	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,629.00000	1,518	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			241.00000	262	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,714.00000	1,603	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			228.00000	247	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,801.00000	1,688	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			183.00000	198	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,156.00000	2,039	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			391.00000	427	20.06	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 14/12/2009 Currency Future	13.85	Put		1,064.00000	968	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		368.00000	401	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,140.00000	1,042	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		325.00000	354	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,298.00000	1,195	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		256.00000	278	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,629.00000	1,518	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		204.00000	221	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,977.00000	1,862	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		241.00000	262	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,714.00000	1,603	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		193.00000	209	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,066.00000	1,950	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		379.00000	414	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,102.00000	1,005	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		279.00000	304	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,502.00000	1,394	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		210.00000	227	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,933.00000	1,818	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		288.00000	313	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,461.00000	1,354	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,879.00000	5,011	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	2	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,399.00000	3,529	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		21.00000	20	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,944.00000	2,069	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		67.00000	60	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		788.00000	863	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		411.00000	354	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		117.00000	129	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,739.00000	2,620	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		42.00000	46	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,165.00000	4,037	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		25.00000	27	28.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,648.00000	5,517	28.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		15.00000	16	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,138.00000	7,007	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,328.00000	5,460	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,842.00000	3,972	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		14.00000	13	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,374.00000	2,503	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		47.00000	44	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,059.00000	1,153	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		232.00000	193	17.42	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 14/12/2009 Currency Future	15.35	Call			161.00000	177	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,333.00000	2,217	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			56.00000	63	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,728.00000	3,603	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			29.00000	31	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,201.00000	5,071	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			18.00000	19	30.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,691.00000	6,560	30.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,578.00000	5,710	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,088.00000	4,218	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			10.00000	9	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,617.00000	2,746	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			39.00000	37	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,244.00000	1,355	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			167.00000	145	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			66.00000	74	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,489.00000	3,365	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			31.00000	34	27.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,954.00000	4,824	27.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			20.00000	21	30.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,442.00000	6,311	30.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			523.00000	572	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			746.00000	662	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			736.00000	807	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			458.00000	397	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			901.00000	984	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			324.00000	275	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			843.00000	922	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			366.00000	313	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			736.00000	807	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			458.00000	397	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			815.00000	892	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			388.00000	333	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			761.00000	835	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			434.00000	375	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			577.00000	632	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			649.00000	573	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			356.00000	389	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,179.00000	1,079	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			540.00000	591	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			713.00000	631	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			335.00000	365	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,258.00000	1,156	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			368.00000	401	20.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.95	Put			1,140.00000	1,042	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			490.00000	535	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			813.00000	726	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,105.00000	3,235	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			28.00000	26	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,133.00000	2,261	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			56.00000	52	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			47.00000	53	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,970.00000	3,844	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			23.00000	24	29.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,946.00000	5,815	29.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			12.00000	13	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,935.00000	7,804	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,990.00000	4,120	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			13.00000	11	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,008.00000	3,137	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			30.00000	28	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,037.00000	2,165	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			60.00000	56	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,163.00000	1,271	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			186.00000	161	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			44.00000	49	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,066.00000	3,940	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			23.00000	24	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,045.00000	5,914	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			12.00000	13	33.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,035.00000	7,903	33.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,861.00000	2,991	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			33.00000	31	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,899.00000	2,023	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			71.00000	64	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			41.00000	45	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,214.00000	4,086	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			21.00000	23	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,194.00000	6,063	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			11.00000	12	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,184.00000	8,053	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,891.00000	4,022	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			14.00000	13	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,910.00000	3,040	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			32.00000	30	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,093.00000	1,189	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			216.00000	179	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			166.00000	183	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,289.00000	2,174	23.65	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	19.30	Call			22.00000	23	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,145.00000	6,014	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			11.00000	12	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,134.00000	8,003	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,694.00000	3,824	27.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			16.00000	15	27.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,714.00000	2,844	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			37.00000	35	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,762.00000	1,885	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			85.00000	75	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			962.00000	1,050	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			285.00000	240	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			144.00000	159	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,467.00000	2,350	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			39.00000	42	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,361.00000	4,233	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			20.00000	21	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,343.00000	6,212	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			10.00000	11	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,333.00000	8,201	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,546.00000	3,677	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			19.00000	17	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,568.00000	2,698	22.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			41.00000	38	22.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,628.00000	1,748	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			101.00000	89	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			872.00000	953	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			344.00000	294	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			130.00000	143	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,603.00000	2,484	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			36.00000	40	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,509.00000	4,381	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			19.00000	20	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,492.00000	6,361	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			9.00000	10	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,482.00000	8,350	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,497.00000	3,627	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			20.00000	18	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,519.00000	2,649	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			42.00000	40	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,584.00000	1,703	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			107.00000	94	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			125.00000	138	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,648.00000	2,529	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			36.00000	39	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.70	Put			4,559.00000	4,430	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			19.00000	20	30.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,542.00000	6,411	30.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			9.00000	9	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,531.00000	8,400	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,448.00000	3,578	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			21.00000	19	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,471.00000	2,600	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			44.00000	41	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,541.00000	1,659	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			113.00000	99	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			121.00000	134	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,694.00000	2,574	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			35.00000	38	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,608.00000	4,479	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			19.00000	20	30.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,591.00000	6,460	30.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			8.00000	9	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,581.00000	8,450	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,350.00000	3,480	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			22.00000	21	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,454.00000	1,570	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			127.00000	111	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			113.00000	125	24.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,785.00000	2,665	24.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			34.00000	37	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,707.00000	4,578	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			8.00000	9	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,681.00000	8,549	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,422.00000	2,552	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			45.00000	42	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,497.00000	1,614	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			120.00000	105	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			35.00000	38	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,657.00000	4,528	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			18.00000	19	30.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,641.00000	6,510	30.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			8.00000	9	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,631.00000	8,500	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,644.00000	3,775	27.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			17.00000	16	27.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,665.00000	2,795	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			38.00000	36	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,717.00000	1,839	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			90.00000	80	19.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.55	Call			931.00000	1,017	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			304.00000	257	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			139.00000	154	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,512.00000	2,394	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			38.00000	42	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,411.00000	4,282	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			20.00000	21	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,393.00000	6,262	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			10.00000	10	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,382.00000	8,251	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,743.00000	3,874	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			16.00000	14	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,763.00000	2,893	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			36.00000	34	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,807.00000	1,930	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			80.00000	71	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			994.00000	1,083	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			267.00000	224	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			150.00000	165	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,422.00000	2,305	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			39.00000	43	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,312.00000	4,184	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			21.00000	22	30.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,293.00000	6,163	30.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			10.00000	11	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,283.00000	8,152	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			4,137.00000	4,267	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			10.00000	8	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			3,154.00000	3,284	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			27.00000	24	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			2,181.00000	2,310	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			54.00000	50	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			1,285.00000	1,397	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			158.00000	138	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			193.00000	209	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,066.00000	1,950	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			48.00000	55	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			3,921.00000	3,795	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			23.00000	25	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			5,896.00000	5,765	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			12.00000	13	32.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			7,885.00000	7,754	32.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			4,186.00000	4,317	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			9.00000	7	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			3,203.00000	3,333	25.52	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	10.00	Put		26.00000	23	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,229.00000	2,358	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		52.00000	49	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,327.00000	1,440	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		150.00000	130	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		50.00000	57	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		3,873.00000	3,747	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		24.00000	25	29.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		5,847.00000	5,716	29.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		13.00000	13	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		7,835.00000	7,704	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		4,039.00000	4,169	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		12.00000	10	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		3,056.00000	3,186	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		29.00000	27	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		2,085.00000	2,213	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		58.00000	54	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		1,203.00000	1,312	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		176.00000	153	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		183.00000	198	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,156.00000	2,039	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		45.00000	51	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,018.00000	3,892	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		23.00000	24	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		5,996.00000	5,865	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		12.00000	13	33.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		7,985.00000	7,853	33.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,940.00000	4,071	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		13.00000	12	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,959.00000	3,088	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		31.00000	29	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,991.00000	2,117	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		63.00000	58	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		1,128.00000	1,229	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		201.00000	170	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		172.00000	188	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,245.00000	2,128	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		43.00000	48	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,116.00000	3,989	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		22.00000	23	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,095.00000	5,964	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		12.00000	12	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,084.00000	7,953	33.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.53040	13.39570		19.00	67,652.00	5	58.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,031.00000	1,104	17.98	12,839,520,000.00	11,630	11,630.00

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	12.90	Put		536.00000	473	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		803.00000	861	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		808.00000	731	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		443.00000	472	21.28	5,489,360,000.00	11,630	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,748.00000	1,641	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		766.00000	819	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		870.00000	789	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		824.00000	883	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		778.00000	703	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		888.00000	951	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		692.00000	621	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		866.00000	928	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		720.00000	648	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		713.00000	762	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		967.00000	881	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		664.00000	710	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,069.00000	979	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		634.00000	677	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,138.00000	1,047	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		592.00000	631	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,246.00000	1,151	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		619.00000	661	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,174.00000	1,081	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		649.00000	693	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,103.00000	1,013	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		680.00000	726	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,034.00000	946	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		748.00000	799	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		902.00000	819	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		730.00000	780	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		934.00000	850	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		784.00000	840	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		839.00000	760	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		845.00000	905	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		749.00000	675	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		696.00000	744	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,001.00000	914	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,928.00000	4,060	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		32.00000	29	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,954.00000	3,085	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		58.00000	55	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,008.00000	2,128	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		112.00000	98	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,255.00000	1,343	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		360.00000	312	17.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Call			483.00000	515	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,588.00000	1,484	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			319.00000	339	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,423.00000	2,309	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			210.00000	223	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,314.00000	3,193	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			143.00000	153	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,247.00000	4,122	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,830.00000	3,963	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			34.00000	32	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,857.00000	2,988	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			62.00000	58	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,924.00000	2,038	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			128.00000	108	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,196.00000	1,278	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			400.00000	347	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			463.00000	493	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,667.00000	1,562	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			305.00000	326	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,510.00000	2,395	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			202.00000	215	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,406.00000	3,284	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			137.00000	147	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,341.00000	4,216	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,732.00000	3,865	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			37.00000	34	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,761.00000	2,892	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			65.00000	61	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,841.00000	1,954	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			146.00000	123	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,139.00000	1,217	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			443.00000	387	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			292.00000	312	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,597.00000	2,481	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			194.00000	206	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,499.00000	3,376	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			131.00000	140	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,435.00000	4,310	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,634.00000	3,767	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			39.00000	36	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,665.00000	2,795	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			69.00000	65	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,761.00000	1,871	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			165.00000	141	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,084.00000	1,159	17.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put			488.00000	429	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			425.00000	452	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,829.00000	1,721	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			280.00000	299	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,685.00000	2,568	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			187.00000	198	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,591.00000	3,468	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			125.00000	134	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,529.00000	4,404	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,488.00000	3,620	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			42.00000	40	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,521.00000	2,651	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			75.00000	71	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,643.00000	1,750	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			198.00000	170	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,006.00000	1,077	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			560.00000	497	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			399.00000	424	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,953.00000	1,843	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			263.00000	280	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,817.00000	2,700	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			177.00000	187	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,731.00000	3,607	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			117.00000	125	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,671.00000	4,545	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,586.00000	3,718	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			40.00000	37	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,617.00000	2,747	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			71.00000	67	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,721.00000	1,830	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			175.00000	150	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,057.00000	1,131	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			512.00000	451	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			416.00000	442	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,870.00000	1,762	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			274.00000	292	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,729.00000	2,612	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			183.00000	195	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,638.00000	3,514	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			122.00000	131	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,576.00000	4,451	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,879.00000	4,012	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			33.00000	31	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,906.00000	3,037	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			60.00000	56	20.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.55	Call			1,965.00000	2,081	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			120.00000	101	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,225.00000	1,309	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			379.00000	328	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			473.00000	504	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,627.00000	1,523	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			312.00000	333	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,466.00000	2,352	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			206.00000	219	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,360.00000	3,238	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			140.00000	150	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,294.00000	4,170	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,683.00000	3,816	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			38.00000	35	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,713.00000	2,843	20.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			67.00000	63	20.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,801.00000	1,912	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			155.00000	132	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,111.00000	1,188	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			465.00000	408	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			434.00000	461	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,788.00000	1,681	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			286.00000	305	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,641.00000	2,525	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			191.00000	202	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,545.00000	3,422	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			128.00000	137	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,482.00000	4,357	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,781.00000	3,914	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			35.00000	33	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,809.00000	2,940	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			63.00000	60	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,882.00000	1,996	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			137.00000	115	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,167.00000	1,247	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			421.00000	367	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			453.00000	482	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,707.00000	1,601	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			299.00000	319	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,553.00000	2,438	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			198.00000	210	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,452.00000	3,330	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			134.00000	143	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,388.00000	4,263	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,537.00000	3,669	23.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.90	Put			41.00000	39	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,569.00000	2,699	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			73.00000	69	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,682.00000	1,790	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			186.00000	160	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			407.00000	433	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,912.00000	1,802	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			269.00000	286	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,773.00000	2,656	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			180.00000	191	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,684.00000	3,560	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			119.00000	128	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,624.00000	4,498	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			696.00000	744	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,001.00000	914	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,122.00000	4,252	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			26.00000	22	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,148.00000	3,279	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			52.00000	49	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,187.00000	2,317	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			92.00000	87	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,386.00000	1,484	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			291.00000	253	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			528.00000	563	20.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,432.00000	1,333	20.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			347.00000	367	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,251.00000	2,137	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			228.00000	242	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,132.00000	3,012	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			155.00000	164	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,060.00000	3,934	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			65.00000	69	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,969.00000	5,839	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			28.00000	30	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,932.00000	7,800	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,977.00000	4,108	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			31.00000	27	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,002.00000	3,133	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			57.00000	53	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,050.00000	2,175	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			104.00000	95	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,286.00000	1,377	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			340.00000	297	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			326.00000	346	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,380.00000	2,266	22.76	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 15/03/2010 Currency Future	17.45	Call		146.00000	156	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,201.00000	4,075	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		61.00000	65	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,115.00000	5,984	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		26.00000	28	28.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,081.00000	7,948	28.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		58.00000	62	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,213.00000	6,082	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		25.00000	27	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,179.00000	8,047	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		57.00000	61	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,261.00000	6,130	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		24.00000	26	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,229.00000	8,096	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		53.00000	57	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,408.00000	6,277	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		22.00000	24	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,377.00000	8,244	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		51.00000	55	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,505.00000	6,374	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		21.00000	23	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,475.00000	8,343	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		50.00000	53	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		6,554.00000	6,423	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		21.00000	23	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		8,525.00000	8,392	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		49.00000	52	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		6,603.00000	6,472	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		20.00000	22	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		8,574.00000	8,442	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,391.00000	3,522	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		45.00000	42	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,425.00000	2,555	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		79.00000	75	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,567.00000	1,672	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		222.00000	191	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		957.00000	1,025	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		611.00000	545	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		252.00000	269	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		2,907.00000	2,788	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		112.00000	120	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,766.00000	4,639	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		47.00000	50	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,701.00000	6,570	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		19.00000	21	28.57	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	22.05	Put		8,673.00000	8,540	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		52.00000	56	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,457.00000	6,325	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		22.00000	24	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,426.00000	8,293	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		56.00000	60	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,310.00000	6,179	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		24.00000	26	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,278.00000	8,145	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,026.00000	4,156	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		31.00000	25	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,051.00000	3,182	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		55.00000	52	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,093.00000	2,222	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		97.00000	92	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,317.00000	1,412	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		322.00000	282	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		333.00000	353	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,338.00000	2,222	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		150.00000	158	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,154.00000	4,028	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		62.00000	66	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,066.00000	5,936	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		27.00000	29	28.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,031.00000	7,898	28.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,170.00000	4,301	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		25.00000	20	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,196.00000	3,328	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		50.00000	47	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,235.00000	2,365	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		89.00000	84	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,421.00000	1,520	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		276.00000	240	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		353.00000	375	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,208.00000	2,094	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		158.00000	167	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,012.00000	3,887	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		66.00000	71	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,920.00000	5,790	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		29.00000	31	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,883.00000	7,750	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,218.00000	4,349	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		23.00000	19	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,245.00000	3,376	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		49.00000	46	22.18	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	11.20	Call		2,282.00000	2,412	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		87.00000	82	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,457.00000	1,557	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		261.00000	227	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		361.00000	382	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,165.00000	2,052	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		161.00000	170	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,965.00000	3,840	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		68.00000	72	27.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,872.00000	5,742	27.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		29.00000	31	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,834.00000	7,701	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,074.00000	4,204	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		28.00000	24	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,099.00000	3,230	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		53.00000	50	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,140.00000	2,270	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		94.00000	89	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,352.00000	1,448	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		306.00000	267	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		340.00000	360	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,294.00000	2,180	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		153.00000	161	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,107.00000	3,981	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		63.00000	68	27.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,018.00000	5,887	27.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		28.00000	29	28.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,982.00000	7,849	28.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		59.00000	64	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,164.00000	6,033	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		26.00000	28	28.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,130.00000	7,997	28.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.74310	13.60720		19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		977.00000	1,035	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		970.00000	892	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		940.00000	995	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,033.00000	952	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		997.00000	1,056	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		940.00000	863	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,058.00000	1,120	18.60	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	13.40	Put		851.00000	777	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,037.00000	1,098	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		880.00000	805	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		958.00000	1,015	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,001.00000	922	19.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.90	Call		871.00000	921	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,163.00000	1,078	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		822.00000	870	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,265.00000	1,177	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		807.00000	853	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,300.00000	1,210	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		763.00000	807	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,406.00000	1,314	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		258.00000	271	24.71	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,150.00000	4,028	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		749.00000	792	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,442.00000	1,349	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		777.00000	822	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,370.00000	1,279	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		792.00000	837	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,335.00000	1,244	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		854.00000	903	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,197.00000	1,110	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		922.00000	976	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,065.00000	983	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		905.00000	957	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,097.00000	1,014	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		854.00000	903	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,197.00000	1,110	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		838.00000	886	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,231.00000	1,143	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		871.00000	921	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,163.00000	1,078	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		940.00000	995	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,033.00000	952	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		887.00000	939	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,130.00000	1,046	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,017.00000	1,077	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		910.00000	834	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,123.00000	1,189	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		766.00000	696	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,079.00000	1,143	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		822.00000	750	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		672.00000	709	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,665.00000	1,566	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		736.00000	777	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,478.00000	1,384	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,624.00000	1,722	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		367.00000	329	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,318.00000	1,395	17.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.85	Put		561.00000	502	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		519.00000	547	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,262.00000	2,154	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		370.00000	390	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,113.00000	2,997	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		269.00000	283	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,012.00000	3,890	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		198.00000	208	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,940.00000	4,815	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,659.00000	1,758	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		351.00000	315	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,345.00000	1,423	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		538.00000	480	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,101.00000	1,166	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		794.00000	723	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		528.00000	556	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,221.00000	2,113	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		376.00000	397	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,069.00000	2,954	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		274.00000	288	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,966.00000	3,845	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		201.00000	211	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,893.00000	4,768	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,019.00000	5,152	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		11.00000	9	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,566.00000	3,699	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		59.00000	56	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,188.00000	2,306	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		181.00000	163	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,193.00000	1,262	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		685.00000	619	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		402.00000	425	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,895.00000	2,782	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		250.00000	263	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,243.00000	4,120	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		158.00000	166	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,651.00000	5,523	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		99.00000	105	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,092.00000	6,962	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,462.00000	5,597	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		5.00000	4	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,006.00000	4,136	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		48.00000	43	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,579.00000	2,701	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		122.00000	108	18.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.65	Call		1,428.00000	1,516	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		471.00000	423	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		471.00000	496	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,513.00000	2,403	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		286.00000	301	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,829.00000	3,708	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		181.00000	190	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,223.00000	5,097	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		115.00000	122	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,658.00000	6,528	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,710.00000	5,846	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	3	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,244.00000	4,374	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		37.00000	31	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,804.00000	2,928	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		96.00000	85	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,590.00000	1,687	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		382.00000	344	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		511.00000	538	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,304.00000	2,195	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		309.00000	326	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,602.00000	3,483	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		195.00000	205	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,987.00000	4,862	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		125.00000	132	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,418.00000	6,289	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,149.00000	4,278	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		42.00000	35	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,176.00000	3,309	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		69.00000	66	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,273.00000	2,392	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		166.00000	149	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,522.00000	1,617	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		415.00000	374	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		696.00000	736	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,589.00000	1,492	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		495.00000	520	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,387.00000	2,277	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		352.00000	371	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,245.00000	3,128	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,273.00000	3,407	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		66.00000	64	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,359.00000	2,479	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		152.00000	136	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		722.00000	763	20.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.40	Put		1,515.00000	1,420	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		364.00000	384	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,157.00000	3,041	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		265.00000	279	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,058.00000	3,936	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,292.00000	4,422	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		34.00000	29	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,322.00000	3,455	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		65.00000	62	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,403.00000	2,523	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		146.00000	130	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		254.00000	267	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,197.00000	4,074	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		637.00000	672	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,780.00000	1,679	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		454.00000	480	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,597.00000	2,487	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		325.00000	342	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,467.00000	3,349	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		238.00000	252	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,381.00000	4,259	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		584.00000	616	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,977.00000	1,872	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		416.00000	440	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,809.00000	2,697	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		300.00000	316	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,693.00000	3,573	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		220.00000	232	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,613.00000	4,489	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,908.00000	4,042	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		51.00000	49	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,941.00000	3,066	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		84.00000	73	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,068.00000	2,179	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		211.00000	186	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,372.00000	1,451	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		515.00000	458	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		537.00000	565	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,179.00000	2,072	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		382.00000	404	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,025.00000	2,911	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		278.00000	292	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,920.00000	3,799	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		204.00000	215	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,847.00000	4,722	25.52	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 14/06/2010 Currency Future	9.90	Call		3,761.00000	3,895	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		54.00000	52	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,952.00000	2,059	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		244.00000	216	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,292.00000	1,367	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		585.00000	524	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,712.00000	3,846	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		55.00000	53	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,758.00000	2,882	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		101.00000	89	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,914.00000	2,020	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		256.00000	227	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,266.00000	1,340	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		609.00000	547	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		503.00000	529	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,345.00000	2,236	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		358.00000	377	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,201.00000	3,084	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		262.00000	275	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,104.00000	3,982	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		192.00000	202	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,034.00000	4,909	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,615.00000	3,748	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		57.00000	55	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,668.00000	2,792	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		111.00000	98	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,839.00000	1,943	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		281.00000	250	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,217.00000	1,288	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		659.00000	595	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		487.00000	512	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,430.00000	2,319	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		346.00000	365	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,289.00000	3,172	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		186.00000	196	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,129.00000	5,003	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,517.00000	3,650	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		60.00000	57	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,765.00000	1,868	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		308.00000	275	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,169.00000	1,238	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		712.00000	644	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		335.00000	353	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,378.00000	3,260	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		246.00000	259	24.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Put			4,289.00000	4,166	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,810.00000	3,944	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			53.00000	51	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,849.00000	2,974	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			92.00000	81	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,990.00000	2,099	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			233.00000	206	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,957.00000	4,089	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			50.00000	46	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,987.00000	3,115	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			80.00000	72	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,108.00000	2,221	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			201.00000	178	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,400.00000	1,484	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			493.00000	441	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			546.00000	575	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,138.00000	2,032	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			389.00000	411	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,982.00000	2,868	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			282.00000	297	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,875.00000	3,754	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			207.00000	218	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,800.00000	4,675	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,987.00000	3,115	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			80.00000	72	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,108.00000	2,221	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			201.00000	178	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,400.00000	1,484	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			493.00000	441	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			546.00000	575	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,138.00000	2,032	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,663.00000	3,797	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			56.00000	54	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,713.00000	2,837	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			106.00000	94	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,876.00000	1,982	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			269.00000	238	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,241.00000	1,314	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			634.00000	571	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			189.00000	199	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,082.00000	4,956	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,623.00000	2,746	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			116.00000	103	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,802.00000	1,905	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			295.00000	262	17.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.60	Call			479.00000	504	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,472.00000	2,361	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			341.00000	359	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,333.00000	3,216	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			183.00000	193	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,176.00000	5,050	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,102.00000	4,231	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			45.00000	38	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,128.00000	3,261	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			71.00000	68	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,231.00000	2,349	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			173.00000	156	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,489.00000	1,583	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			432.00000	390	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			574.00000	605	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,017.00000	1,912	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			409.00000	432	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,852.00000	2,739	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			295.00000	311	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,738.00000	3,618	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			217.00000	229	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,660.00000	4,535	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			140.00000	147	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,083.00000	5,954	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			74.00000	78	28.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,017.00000	7,885	28.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,033.00000	3,163	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			76.00000	70	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,148.00000	2,263	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			191.00000	170	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			136.00000	143	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,178.00000	6,050	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			71.00000	75	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,114.00000	7,982	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			131.00000	139	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,274.00000	6,146	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			68.00000	73	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,211.00000	8,080	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,859.00000	3,993	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			52.00000	50	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,895.00000	3,020	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			88.00000	77	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			2,029.00000	2,138	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			222.00000	195	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			446.00000	472	22.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.80	Put		2,639.00000	2,529	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		235.00000	248	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,427.00000	4,304	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		129.00000	137	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,322.00000	6,193	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		67.00000	72	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,260.00000	8,129	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,758.00000	2,882	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		101.00000	89	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,914.00000	2,020	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		256.00000	227	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,266.00000	1,340	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		609.00000	547	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		424.00000	448	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,766.00000	2,655	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		224.00000	236	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,566.00000	4,443	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		123.00000	130	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,465.00000	6,337	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		63.00000	67	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,406.00000	8,274	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		424.00000	448	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,766.00000	2,655	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		121.00000	128	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,513.00000	6,385	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		62.00000	66	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,454.00000	8,323	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		396.00000	418	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		2,938.00000	2,825	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		210.00000	221	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,753.00000	4,628	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		58.00000	62	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,601.00000	8,469	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		3,468.00000	3,602	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		61.00000	59	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		2,535.00000	2,657	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		127.00000	113	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,729.00000	1,831	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		322.00000	288	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		1,146.00000	1,213	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		739.00000	670	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		113.00000	120	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,706.00000	6,576	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		57.00000	61	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,650.00000	8,518	28.12	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	10.30	Call			3,371.00000	3,504	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			64.00000	61	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,447.00000	2,568	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			139.00000	124	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			109.00000	116	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,802.00000	6,673	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			54.00000	58	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,747.00000	8,615	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,419.00000	3,553	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			62.00000	60	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,490.00000	2,612	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			133.00000	119	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,694.00000	1,794	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			337.00000	301	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			111.00000	118	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,754.00000	6,625	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			56.00000	59	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,698.00000	8,566	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			213.00000	225	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,706.00000	4,582	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			117.00000	124	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,610.00000	6,480	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			59.00000	63	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,552.00000	8,420	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			431.00000	456	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,724.00000	2,613	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			227.00000	240	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,520.00000	4,397	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			64.00000	69	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,357.00000	8,226	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			4,196.00000	4,326	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			39.00000	33	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			3,225.00000	3,358	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			68.00000	65	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			2,316.00000	2,436	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			159.00000	143	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,556.00000	1,652	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put			398.00000	359	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			144.00000	151	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			5,986.00000	5,858	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			76.00000	80	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			7,919.00000	7,787	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			146.00000	153	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			5,938.00000	5,810	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			77.00000	81	27.93	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 14/06/2010 Currency Future	21.40	Put		7,870.00000	7,738	27.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,055.00000	4,183	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		47.00000	40	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,079.00000	3,212	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		72.00000	69	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,457.00000	1,550	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		450.00000	406	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		138.00000	145	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,131.00000	6,002	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		73.00000	77	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,065.00000	7,933	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		462.00000	488	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,555.00000	2,445	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		242.00000	255	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,335.00000	4,212	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		133.00000	141	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,226.00000	6,098	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		70.00000	74	28.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,163.00000	8,031	28.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.19430	11.04930		17.87	402,994.80	36	21,850.00
€ / R On 14/09/2009 Currency Future	11.05	Call		286.00000	360	18.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		286.00000	216	18.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		229.00000	277	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		380.00000	283	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		212.00000	257	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		413.00000	313	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		246.00000	304	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		347.00000	259	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		246.00000	304	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		347.00000	259	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		312.00000	390	18.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		263.00000	196	18.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		265.00000	331	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		316.00000	237	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		170.00000	205	18.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		521.00000	411	18.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		136.00000	163	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		637.00000	519	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		117.00000	140	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		718.00000	596	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		117.00000	140	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		718.00000	596	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		109.00000	130	20.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		760.00000	636	20.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.60	Call			126.00000	151	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			677.00000	557	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			146.00000	176	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			597.00000	482	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			197.00000	239	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			448.00000	344	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			36.00000	42	23.59	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,487.00000	1,347	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			183.00000	221	18.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			484.00000	377	18.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			158.00000	190	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			558.00000	446	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			158.00000	190	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			558.00000	446	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			183.00000	221	18.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			484.00000	377	18.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			94.00000	112	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			845.00000	718	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			88.00000	104	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			888.00000	760	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			101.00000	121	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			802.00000	676	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			82.00000	97	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			932.00000	802	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			71.00000	83	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			1,022.00000	889	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			76.00000	90	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			977.00000	845	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			66.00000	78	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			1,067.00000	933	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			62.00000	72	21.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,112.00000	978	21.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			41.00000	48	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,392.00000	1,253	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			47.00000	54	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,298.00000	1,160	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			50.00000	58	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,251.00000	1,114	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			39.00000	44	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,439.00000	1,300	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			32.00000	37	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,583.00000	1,442	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			30.00000	34	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,631.00000	1,490	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			25.00000	28	24.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.80	Put		1,776.00000	1,634	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		20.00000	22	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,971.00000	1,828	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		16.00000	18	26.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		2,167.00000	2,024	26.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		17.00000	19	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		2,118.00000	1,975	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		17.00000	19	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		2,118.00000	1,975	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		12.00000	13	27.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,462.00000	2,318	27.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		11.00000	12	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,512.00000	2,368	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		12.00000	13	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,413.00000	2,269	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		13.00000	14	27.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,364.00000	2,220	27.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		14.00000	15	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,314.00000	2,171	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		14.00000	15	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,314.00000	2,171	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		15.00000	17	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		2,216.00000	2,073	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		9.00000	10	28.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,660.00000	2,516	28.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		8.00000	8	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,809.00000	2,664	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		8.00000	8	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,858.00000	2,714	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		10.00000	11	28.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,561.00000	2,417	28.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		14.00000	16	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,265.00000	2,122	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		14.00000	16	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,265.00000	2,122	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		13.00000	14	27.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,364.00000	2,220	27.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		19.00000	21	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		2,020.00000	1,877	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		9.00000	9	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,710.00000	2,565	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		10.00000	11	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,611.00000	2,466	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		8.00000	8	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,858.00000	2,714	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.95	Call			7.00000	8	29.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,908.00000	2,763	29.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			7.00000	7	29.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,958.00000	2,813	29.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			6.00000	7	29.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,057.00000	2,912	29.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			9.00000	9	28.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,759.00000	2,615	28.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			18.00000	20	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,069.00000	1,926	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			6.00000	6	30.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,157.00000	3,012	30.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			4.00000	3	32.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,804.00000	3,659	32.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			9.00000	9	28.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,759.00000	2,615	28.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			6.00000	7	29.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,057.00000	2,912	29.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			5.00000	5	30.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,256.00000	3,111	30.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	5	31.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,356.00000	3,211	31.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			5.00000	4	31.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,455.00000	3,310	31.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			4.00000	4	31.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,555.00000	3,410	31.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			10.00000	11	28.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,561.00000	2,417	28.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			5.00000	5	30.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,256.00000	3,111	30.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	5	31.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,356.00000	3,211	31.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			28.00000	32	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,679.00000	1,538	24.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			25.00000	28	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,776.00000	1,634	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			22.00000	25	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,873.00000	1,731	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			11.00000	12	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,512.00000	2,368	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			7.00000	7	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			3,007.00000	2,863	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			6.00000	6	30.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			3,107.00000	2,962	30.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			6.00000	6	30.48	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	14.25	Put		3,206.00000	3,061	30.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		18.00000	20	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		2,069.00000	1,926	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		22.00000	25	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,873.00000	1,731	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		24.00000	27	25.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,824.00000	1,682	25.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		21.00000	24	25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,922.00000	1,779	25.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		8.00000	8	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,809.00000	2,664	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		19.00000	21	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		2,020.00000	1,877	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		10.00000	11	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,611.00000	2,466	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		27.00000	30	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,727.00000	1,586	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		32.00000	37	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,583.00000	1,442	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		44.00000	51	22.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,345.00000	1,207	22.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		34.00000	39	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,535.00000	1,395	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		58.00000	67	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,158.00000	1,023	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		44.00000	51	22.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,345.00000	1,207	22.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		24.00000	27	25.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,824.00000	1,682	25.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		62.00000	72	21.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		1,112.00000	978	21.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		54.00000	63	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,204.00000	1,068	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		58.00000	67	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,158.00000	1,023	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		30.00000	34	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,631.00000	1,490	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,649.00000	4,794	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,150.00000	3,295	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		1.00000	0	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,660.00000	1,802	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		11.00000	8	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		368.00000	455	18.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		219.00000	161	18.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	2	34.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,353.00000	4,208	34.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	39.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,852.00000	5,707	39.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		1.00000	1	45.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,351.00000	7,206	45.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		4,949.00000	5,094	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,450.00000	3,594	31.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	31.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		1,956.00000	2,099	26.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		7.00000	5	26.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		569.00000	677	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		119.00000	83	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		3.00000	3	33.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		4,054.00000	3,908	33.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	38.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,552.00000	5,407	38.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		1.00000	1	44.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		7,051.00000	6,906	44.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,099.00000	5,244	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,599.00000	3,744	31.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	31.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,105.00000	2,248	27.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		6.00000	3	27.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		684.00000	802	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		85.00000	57	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		3.00000	3	33.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,904.00000	3,759	33.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		1.00000	1	38.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,402.00000	5,257	38.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		1.00000	1	43.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,901.00000	6,756	43.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		170.00000	205	18.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		521.00000	411	18.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		82.00000	97	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		932.00000	802	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		126.00000	151	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		677.00000	557	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		88.00000	104	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		888.00000	760	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		339.00000	422	18.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		240.00000	178	18.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call		463.00000	561	18.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.75	Put			164.00000	117	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			399.00000	489	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			199.00000	145	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			497.00000	599	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			148.00000	104	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			430.00000	525	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			181.00000	130	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,049.00000	4,194	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,051.00000	3,195	31.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			1.00000	0	31.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,055.00000	2,198	27.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			6.00000	4	27.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,077.00000	1,215	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			28.00000	21	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			3.00000	3	33.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,954.00000	3,809	33.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	40.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,952.00000	5,807	40.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			1.00000	1	47.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,951.00000	7,806	47.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			3,899.00000	4,044	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			2,901.00000	3,045	31.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			2.00000	1	31.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			1,907.00000	2,050	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			7.00000	5	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			939.00000	1,071	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			40.00000	27	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			3.00000	3	33.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			4,104.00000	3,958	33.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	40.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			6,101.00000	5,956	40.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	1	48.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			8,101.00000	7,956	48.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,799.00000	3,944	31.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	31.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,801.00000	2,945	30.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			2.00000	1	30.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,808.00000	1,951	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			9.00000	6	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			851.00000	978	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			52.00000	34	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			3.00000	2	34.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,203.00000	4,058	34.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.25	Call			1.00000	1	40.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,201.00000	6,056	40.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	1	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,201.00000	8,056	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,749.00000	3,894	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,751.00000	2,895	30.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			2.00000	1	30.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,759.00000	1,901	25.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			9.00000	7	25.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			808.00000	933	19.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			59.00000	39	19.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			3.00000	2	34.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,253.00000	4,108	34.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			1.00000	1	41.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,251.00000	6,106	41.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,251.00000	8,106	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,549.00000	3,694	31.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	31.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,552.00000	2,696	29.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			3.00000	1	29.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,562.00000	1,703	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			13.00000	9	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			645.00000	759	19.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			95.00000	65	19.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			2.00000	2	34.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,453.00000	4,308	34.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			1.00000	1	41.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,451.00000	6,306	41.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,451.00000	8,306	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,500.00000	3,644	31.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	31.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,502.00000	2,646	29.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			3.00000	1	29.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,513.00000	1,654	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			14.00000	10	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			606.00000	718	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			107.00000	73	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			2.00000	2	35.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,503.00000	4,358	35.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			1.00000	1	42.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,501.00000	6,356	42.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	48.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.55	Put		8,501.00000	8,356	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		2,453.00000	2,596	29.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		3.00000	2	29.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		1,464.00000	1,605	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		15.00000	11	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		2.00000	2	35.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		4,553.00000	4,408	35.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		1.00000	1	42.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		6,551.00000	6,406	42.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		8,551.00000	8,406	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		3,350.00000	3,494	31.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put		0.00000	0	31.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call		2,353.00000	2,496	28.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put		4.00000	2	28.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call		1,366.00000	1,507	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put		17.00000	13	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call		2.00000	2	35.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put		4,653.00000	4,507	35.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call		1.00000	1	42.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put		6,651.00000	6,506	42.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call		0.00000	0	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put		8,651.00000	8,506	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call		3,400.00000	3,544	31.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	31.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call		2,403.00000	2,546	28.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put		4.00000	2	28.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call		1,415.00000	1,556	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put		16.00000	12	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call		532.00000	637	18.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put		133.00000	93	18.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call		2.00000	2	35.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put		4,603.00000	4,457	35.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		1.00000	1	42.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,601.00000	6,456	42.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,601.00000	8,456	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		3,649.00000	3,794	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call		2,652.00000	2,795	30.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put		2.00000	1	30.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call		725.00000	845	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put		75.00000	50	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call		1.00000	1	41.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put		6,351.00000	6,206	41.49	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	19.40	Call			0.00000	0	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,351.00000	8,206	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,849.00000	3,994	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,851.00000	2,995	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			2.00000	1	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			1,857.00000	2,000	26.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			8.00000	6	26.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			895.00000	1,024	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			45.00000	29	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			3.00000	3	33.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,153.00000	4,008	33.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			1.00000	1	40.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,151.00000	6,006	40.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	1	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,151.00000	8,006	48.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			3,999.00000	4,144	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,001.00000	3,145	31.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			1.00000	0	31.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,006.00000	2,149	27.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			6.00000	4	27.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,029.00000	1,167	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			30.00000	23	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			3.00000	3	33.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			4,004.00000	3,859	33.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			1.00000	1	40.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			6,001.00000	5,856	40.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			1.00000	1	48.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			8,001.00000	7,856	48.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.38720		11.23940		18.55	22,774.40	2	12,189.00
€ / R On 14/12/2009 Currency Future	11.25	Call			510.00000	575	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			521.00000	438	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			456.00000	508	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			616.00000	521	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			439.00000	489	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			650.00000	552	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			473.00000	529	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			584.00000	492	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			532.00000	599	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			493.00000	411	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			340.00000	375	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			900.00000	788	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			352.00000	390	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			863.00000	753	19.62	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	11.85	Call			328.00000	362	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			938.00000	825	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			257.00000	281	20.99	0.00	0	13,397.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,218.00000	1,094	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			54.00000	52	26.01	0.00	0	12,462.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,415.00000	3,264	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			316.00000	349	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			977.00000	861	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			365.00000	405	19.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			826.00000	717	19.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			423.00000	471	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			684.00000	583	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			491.00000	552	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			552.00000	464	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			408.00000	453	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			718.00000	616	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			393.00000	436	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			753.00000	649	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			379.00000	420	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			789.00000	683	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			295.00000	324	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,055.00000	937	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			285.00000	313	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,095.00000	975	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			275.00000	302	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,136.00000	1,014	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			305.00000	336	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			1,016.00000	899	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			266.00000	291	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,177.00000	1,054	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			249.00000	271	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,259.00000	1,134	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			205.00000	221	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,515.00000	1,384	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			218.00000	236	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,429.00000	1,299	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			225.00000	245	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,386.00000	1,257	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			192.00000	207	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,603.00000	1,470	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			187.00000	200	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,647.00000	1,513	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			181.00000	194	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,692.00000	1,557	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			176.00000	188	22.81	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	12.80	Put		1,736.00000	1,601	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		156.00000	166	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,917.00000	1,779	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		140.00000	148	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,101.00000	1,960	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		123.00000	132	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,283.00000	2,145	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		132.00000	139	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,192.00000	2,052	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		127.00000	135	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,238.00000	2,098	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		127.00000	135	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,238.00000	2,098	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		103.00000	108	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,513.00000	2,371	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		99.00000	104	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,560.00000	2,417	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		106.00000	112	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,467.00000	2,325	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		110.00000	117	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,421.00000	2,280	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		114.00000	122	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,375.00000	2,235	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		110.00000	117	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,421.00000	2,280	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		118.00000	127	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,329.00000	2,189	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		89.00000	92	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,700.00000	2,555	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		136.00000	143	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,147.00000	2,006	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		47.00000	43	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,657.00000	3,505	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		96.00000	100	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,606.00000	2,463	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		84.00000	85	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,794.00000	2,648	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		78.00000	79	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,889.00000	2,742	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		73.00000	73	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,984.00000	2,836	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		68.00000	67	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,079.00000	2,930	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		132.00000	139	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,192.00000	2,052	24.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.40	Call			123.00000	132	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,283.00000	2,145	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			93.00000	96	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,653.00000	2,509	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			86.00000	89	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,747.00000	2,602	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			81.00000	82	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,841.00000	2,695	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			152.00000	161	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,963.00000	1,824	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			144.00000	152	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,055.00000	1,915	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			103.00000	108	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,513.00000	2,371	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			144.00000	152	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,055.00000	1,915	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			89.00000	92	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,700.00000	2,555	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			148.00000	156	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,009.00000	1,869	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			93.00000	96	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,653.00000	2,509	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			86.00000	89	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,747.00000	2,602	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			76.00000	76	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,936.00000	2,789	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			78.00000	79	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,889.00000	2,742	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			161.00000	171	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,872.00000	1,734	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			166.00000	177	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,826.00000	1,689	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			148.00000	156	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,009.00000	1,869	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			106.00000	112	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,467.00000	2,325	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			166.00000	177	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,826.00000	1,689	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			171.00000	182	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,781.00000	1,645	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			152.00000	161	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,963.00000	1,824	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			211.00000	229	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,472.00000	1,341	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			198.00000	214	22.20	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 14/12/2009 Currency Future	12.60	Put		1,559.00000	1,427	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		233.00000	253	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,343.00000	1,216	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		192.00000	207	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,603.00000	1,470	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		241.00000	262	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,301.00000	1,175	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		225.00000	245	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,386.00000	1,257	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		198.00000	214	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,559.00000	1,427	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		827.00000	919	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		237.00000	181	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		555.00000	623	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		465.00000	386	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		53.00000	50	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,463.00000	3,312	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		960.00000	1,062	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		170.00000	125	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		653.00000	731	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		364.00000	294	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		50.00000	46	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,560.00000	3,409	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,740.00000	1,878	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		51.00000	41	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		602.00000	675	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		413.00000	338	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		30.00000	26	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,341.00000	4,189	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		13.00000	13	30.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,823.00000	5,675	30.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		7.00000	7	32.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,318.00000	7,170	32.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,025.00000	2,167	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		35.00000	30	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		765.00000	852	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		276.00000	215	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		37.00000	32	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,047.00000	3,894	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		15.00000	14	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,525.00000	5,377	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		8.00000	8	32.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,018.00000	6,870	32.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		257.00000	281	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,218.00000	1,094	20.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.10	Call			2,170.00000	2,313	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			31.00000	26	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			859.00000	953	17.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			219.00000	166	17.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			40.00000	35	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,901.00000	3,748	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			16.00000	15	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,377.00000	5,228	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			8.00000	8	31.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,869.00000	6,721	31.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,448.00000	3,594	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			9.00000	7	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,463.00000	2,607	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			24.00000	20	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,508.00000	1,642	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			68.00000	55	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			736.00000	821	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			297.00000	233	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			48.00000	44	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,609.00000	3,457	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			26.00000	23	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,586.00000	4,435	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,547.00000	3,693	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			8.00000	6	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,561.00000	2,705	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			22.00000	18	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,600.00000	1,736	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			61.00000	49	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			796.00000	885	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			256.00000	198	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			51.00000	48	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,512.00000	3,361	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			27.00000	24	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,488.00000	4,337	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,597.00000	3,743	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			7.00000	6	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,610.00000	2,755	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			21.00000	17	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,647.00000	1,783	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			57.00000	46	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			28.00000	25	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,439.00000	4,287	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,349.00000	3,495	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			10.00000	8	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,365.00000	2,509	22.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.90	Put		26.00000	22	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,417.00000	1,549	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		77.00000	62	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		680.00000	760	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		341.00000	273	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		45.00000	41	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,706.00000	3,554	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		24.00000	22	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,685.00000	4,534	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,251.00000	3,396	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		11.00000	9	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,268.00000	2,411	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		28.00000	24	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,326.00000	1,457	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		87.00000	70	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		627.00000	703	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		388.00000	315	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		42.00000	38	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,803.00000	3,651	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		23.00000	20	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,783.00000	4,633	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,152.00000	3,297	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		13.00000	10	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,237.00000	1,366	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		98.00000	79	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		578.00000	649	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		439.00000	362	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		22.00000	19	28.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,882.00000	4,732	28.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,201.00000	3,347	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		12.00000	9	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,219.00000	2,362	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		30.00000	25	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,282.00000	1,411	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		92.00000	74	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		41.00000	37	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,852.00000	3,699	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		22.00000	20	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,833.00000	4,683	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,399.00000	3,545	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		9.00000	7	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,414.00000	2,558	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		25.00000	21	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,462.00000	1,596	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		73.00000	58	18.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.85	Call			708.00000	790	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			318.00000	253	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			25.00000	22	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,636.00000	4,485	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,498.00000	3,644	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			8.00000	7	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,512.00000	2,656	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			23.00000	19	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,554.00000	1,689	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			64.00000	52	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			27.00000	23	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,537.00000	4,386	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,646.00000	3,793	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			7.00000	6	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,660.00000	2,804	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			20.00000	17	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,693.00000	1,831	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			54.00000	43	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			29.00000	25	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,390.00000	4,238	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,646.00000	3,793	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			7.00000	6	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,746.00000	3,892	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			6.00000	5	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,758.00000	2,902	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			19.00000	15	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,787.00000	1,926	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			48.00000	38	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			925.00000	1,025	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			186.00000	137	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			58.00000	56	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,319.00000	3,168	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			31.00000	27	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,292.00000	4,140	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,944.00000	4,091	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			5.00000	3	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,955.00000	3,100	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			16.00000	12	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,977.00000	2,118	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			37.00000	31	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,069.00000	1,187	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			129.00000	100	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			66.00000	65	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,127.00000	2,978	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			35.00000	30	26.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.30	Put		4,096.00000	3,943	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,043.00000	4,190	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		4.00000	3	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,054.00000	3,198	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		14.00000	11	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,073.00000	2,216	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		34.00000	28	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,150.00000	1,276	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		110.00000	89	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		71.00000	70	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		3,031.00000	2,883	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		38.00000	33	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,998.00000	3,846	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		12.00000	12	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,972.00000	5,825	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		6.00000	5	33.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,966.00000	7,818	33.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		11.00000	11	30.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,072.00000	5,924	30.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		5.00000	5	33.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,066.00000	7,918	33.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,845.00000	3,992	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		5.00000	4	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,857.00000	3,001	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		17.00000	14	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,882.00000	2,021	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		42.00000	34	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		995.00000	1,100	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		156.00000	112	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		33.00000	28	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,194.00000	4,041	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		11.00000	11	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,171.00000	6,024	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		5.00000	5	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,166.00000	8,018	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		10.00000	10	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,271.00000	6,123	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		5.00000	5	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,265.00000	8,118	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		10.00000	10	31.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,420.00000	6,273	31.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		4.00000	4	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,415.00000	8,267	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		9.00000	9	31.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,520.00000	6,372	31.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.75	Call			4.00000	4	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,514.00000	8,367	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			9.00000	9	31.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,669.00000	6,522	31.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			3.00000	4	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,664.00000	8,516	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			9.00000	9	31.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,619.00000	6,472	31.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			4.00000	4	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,614.00000	8,466	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			10.00000	10	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,370.00000	6,223	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			4.00000	4	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,365.00000	8,217	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,994.00000	4,140	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			5.00000	3	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,004.00000	3,149	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			15.00000	12	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,107.00000	1,231	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			117.00000	94	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			11.00000	12	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,022.00000	5,874	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			6.00000	5	33.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,016.00000	7,868	33.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,895.00000	4,041	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			5.00000	4	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,906.00000	3,050	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			16.00000	13	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,929.00000	2,070	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			40.00000	33	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			1,032.00000	1,143	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			142.00000	106	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			34.00000	29	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,145.00000	3,992	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			11.00000	11	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,121.00000	5,974	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			5.00000	5	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,116.00000	7,968	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,795.00000	3,942	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			6.00000	5	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,807.00000	2,952	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			18.00000	14	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,834.00000	1,973	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			45.00000	36	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			32.00000	27	27.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.45	Put		4,243.00000	4,090	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		10.00000	11	30.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,221.00000	6,074	30.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		5.00000	5	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,215.00000	8,068	34.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.57970	11.42890		18.78	2,315,940.00	200	1,386.00
€ / R On 15/03/2010 Currency Future	11.45	Call		676.00000	740	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		697.00000	610	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		372.00000	400	21.34	5,454,400,000.00	13,636	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,543.00000	1,421	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		882.00000	963	17.78	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		453.00000	383	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		622.00000	679	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		793.00000	699	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		640.00000	698	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		761.00000	668	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		695.00000	762	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		666.00000	582	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		559.00000	608	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		930.00000	828	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		516.00000	560	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		1,037.00000	931	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		490.00000	531	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,111.00000	1,001	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		477.00000	517	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,148.00000	1,037	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		502.00000	545	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,074.00000	966	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		544.00000	591	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		965.00000	862	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		589.00000	642	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		861.00000	762	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		589.00000	642	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		861.00000	762	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		658.00000	719	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		729.00000	639	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		716.00000	785	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		637.00000	555	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		530.00000	576	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		1,001.00000	896	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		574.00000	625	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		895.00000	795	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		465.00000	504	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,186.00000	1,074	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		453.00000	491	20.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.20	Put		1,224.00000	1,111	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		442.00000	478	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,263.00000	1,148	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,204.00000	3,352	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		26.00000	22	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,225.00000	2,371	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		46.00000	42	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,357.00000	1,474	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		178.00000	145	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		760.00000	832	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		581.00000	503	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		278.00000	296	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,100.00000	1,966	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		181.00000	190	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,003.00000	2,861	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		126.00000	129	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,947.00000	3,799	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		85.00000	86	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,906.00000	4,756	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,254.00000	3,401	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		25.00000	22	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,274.00000	2,420	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		45.00000	41	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,396.00000	1,515	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		167.00000	135	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		783.00000	857	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		554.00000	477	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		284.00000	302	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,055.00000	1,922	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		185.00000	194	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,956.00000	2,815	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		128.00000	131	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,899.00000	3,751	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		87.00000	88	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,858.00000	4,708	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,352.00000	3,500	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		23.00000	20	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,371.00000	2,518	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		43.00000	38	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,475.00000	1,597	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		146.00000	118	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		831.00000	908	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		502.00000	429	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		297.00000	316	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,968.00000	1,836	22.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.10	Call			193.00000	203	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,864.00000	2,723	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			132.00000	136	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,803.00000	3,656	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			90.00000	91	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,761.00000	4,612	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,401.00000	3,549	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			22.00000	19	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,420.00000	2,567	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			41.00000	37	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,516.00000	1,639	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			137.00000	109	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			856.00000	935	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			477.00000	405	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			303.00000	323	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,924.00000	1,794	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			197.00000	207	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,818.00000	2,678	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			135.00000	138	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,756.00000	3,609	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			92.00000	93	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,713.00000	4,564	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,303.00000	3,450	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			24.00000	21	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,323.00000	2,469	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			44.00000	39	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,435.00000	1,556	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			157.00000	126	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			807.00000	882	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			528.00000	453	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			290.00000	309	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			2,012.00000	1,879	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			189.00000	199	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,910.00000	2,769	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			130.00000	134	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,851.00000	3,704	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			89.00000	89	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,810.00000	4,660	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,549.00000	3,697	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			20.00000	17	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,567.00000	2,714	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			38.00000	34	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,640.00000	1,767	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			111.00000	88	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			935.00000	1,020	17.60	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	10.90	Put			406.00000	340	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			324.00000	347	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,795.00000	1,667	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			210.00000	222	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,681.00000	2,542	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			142.00000	147	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,613.00000	3,467	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			98.00000	100	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,569.00000	4,420	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,647.00000	3,796	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			18.00000	16	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,665.00000	2,812	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			36.00000	32	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,725.00000	1,855	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			96.00000	75	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			991.00000	1,080	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			362.00000	300	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			339.00000	363	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,710.00000	1,584	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			219.00000	232	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,590.00000	2,452	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			147.00000	152	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,518.00000	3,373	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			102.00000	104	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,473.00000	4,324	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,598.00000	3,746	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			19.00000	16	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,616.00000	2,763	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			37.00000	33	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,682.00000	1,811	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			103.00000	81	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			963.00000	1,049	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			384.00000	320	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			332.00000	355	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,753.00000	1,625	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			214.00000	227	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,635.00000	2,497	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			144.00000	149	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,566.00000	3,420	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			100.00000	102	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,521.00000	4,372	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,450.00000	3,598	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			21.00000	18	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,469.00000	2,616	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			40.00000	36	19.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.00	Call			1,557.00000	1,681	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			128.00000	102	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			310.00000	331	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,881.00000	1,751	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			201.00000	212	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,772.00000	2,632	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			137.00000	141	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,708.00000	3,561	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			94.00000	95	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,665.00000	4,516	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,499.00000	3,647	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			21.00000	18	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,518.00000	2,665	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			39.00000	35	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,598.00000	1,724	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			119.00000	95	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			908.00000	991	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			429.00000	361	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			317.00000	339	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,838.00000	1,709	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			205.00000	217	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,726.00000	2,587	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			139.00000	144	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,660.00000	3,514	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			96.00000	97	27.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,617.00000	4,468	27.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,697.00000	3,845	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			18.00000	15	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,714.00000	2,861	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			35.00000	31	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,768.00000	1,899	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			89.00000	69	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,020.00000	1,111	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			341.00000	281	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			347.00000	372	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,668.00000	1,542	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			224.00000	237	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,545.00000	2,407	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			150.00000	155	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,471.00000	3,326	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			104.00000	106	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,425.00000	4,277	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,746.00000	3,894	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			17.00000	15	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,763.00000	2,910	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 15/03/2010 Currency Future	8.70	Put		34.00000	30	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,811.00000	1,944	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		83.00000	64	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,050.00000	1,142	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		321.00000	263	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		355.00000	381	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,626.00000	1,502	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		229.00000	243	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,500.00000	2,363	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		153.00000	158	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,424.00000	3,279	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		106.00000	109	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,377.00000	4,229	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,944.00000	4,092	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		15.00000	12	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,959.00000	3,107	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		30.00000	27	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,989.00000	2,128	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		60.00000	48	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,176.00000	1,279	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		247.00000	200	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		391.00000	421	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,462.00000	1,341	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		250.00000	265	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,321.00000	2,186	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		165.00000	171	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,236.00000	3,092	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		115.00000	118	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,186.00000	4,038	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,091.00000	4,239	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		13.00000	9	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,106.00000	3,254	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		27.00000	24	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,128.00000	2,274	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		49.00000	44	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,281.00000	1,395	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		202.00000	165	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		420.00000	454	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,342.00000	1,224	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		267.00000	283	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,188.00000	2,053	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		174.00000	182	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,096.00000	2,953	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		122.00000	124	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,043.00000	3,895	27.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.35	Call			58.00000	55	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,979.00000	5,826	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			14.00000	16	29.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,935.00000	7,786	29.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			53.00000	52	29.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,124.00000	5,973	29.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			13.00000	14	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,084.00000	7,934	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,845.00000	3,993	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			16.00000	14	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,861.00000	3,009	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			32.00000	29	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,900.00000	2,034	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			71.00000	54	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,112.00000	1,208	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			283.00000	228	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			239.00000	254	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,410.00000	2,274	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			110.00000	114	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,281.00000	4,134	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			50.00000	50	29.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,221.00000	6,070	29.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			12.00000	13	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,183.00000	8,033	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			46.00000	47	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,317.00000	6,167	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			11.00000	12	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,282.00000	8,133	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,598.00000	3,746	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			19.00000	16	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			42.00000	43	29.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,463.00000	6,313	29.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			10.00000	11	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,431.00000	8,282	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			39.00000	40	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,560.00000	6,410	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			10.00000	11	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,531.00000	8,381	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			35.00000	36	29.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,706.00000	6,556	29.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			9.00000	10	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,680.00000	8,530	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			36.00000	37	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,658.00000	6,508	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			9.00000	10	29.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	20.05	Put			8,630.00000	8,480	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			43.00000	44	29.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,414.00000	6,264	29.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			10.00000	12	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,382.00000	8,232	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,993.00000	4,140	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			14.00000	11	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,008.00000	3,156	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			29.00000	26	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,034.00000	2,177	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			55.00000	47	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,209.00000	1,317	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			231.00000	188	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			256.00000	271	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,277.00000	2,141	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			117.00000	120	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,138.00000	3,990	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			55.00000	53	29.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,076.00000	5,924	29.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			13.00000	15	29.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,034.00000	7,885	29.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,043.00000	4,189	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			14.00000	10	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,057.00000	3,205	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			28.00000	25	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,080.00000	2,225	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			51.00000	46	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,243.00000	1,356	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			215.00000	176	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			262.00000	277	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,233.00000	2,097	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			120.00000	122	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,091.00000	3,942	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			57.00000	54	29.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,028.00000	5,875	29.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			13.00000	15	29.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,985.00000	7,835	29.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,894.00000	4,043	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			15.00000	13	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,910.00000	3,058	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			31.00000	28	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,944.00000	2,080	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			65.00000	50	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,143.00000	1,242	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			265.00000	212	16.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.55	Call			244.00000	260	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,366.00000	2,230	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			112.00000	116	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,234.00000	4,086	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			51.00000	51	29.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,172.00000	6,022	29.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			12.00000	14	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,133.00000	7,984	29.19	0.00	0	0.00
AL12 On 06/08/2009 Index Future				320.72200	319.29700		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				243.55000	243.43900		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				278.34300	277.75100		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				313.31300	312.03300		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				291.42800	290.49700		0.00	775,198,480.00	266	265.00
ALBI On 05/11/2009 Index Future				296.66600	295.71800		0.00	789,131,560.00	266	516.00
ALBI On 04/02/2010 Index Future				302.31200	301.35100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				124.46400	124.24100		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				126.75900	126.53100		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				129.18000	128.94800		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				293.20850	292.29300		0.00	0.00	0	566.00
GOVI On 05/11/2009 jGovi				298.55400	297.62150		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				304.25700	303.30750		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				360.87100	360.87100		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future				368.00300	368.00300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.80300	7.81100		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.77300	8.80500		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.41200	8.46200		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.61700	8.65500		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap				8.91900	8.94400		20.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J204 On 21/12/2018 jSwap			8.91500		8.95200		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.91700		8.95400		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			7.70500		7.71100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.22300		7.22800		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.23200		7.24600		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.34700		7.36400		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.57400		7.60000		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.83600		7.85000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.67100		7.69100		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.76900		7.79200		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.95800		7.98500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.50500		8.54400		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.60100		8.64100		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.73000		8.77200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.84600		8.88400		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.88100		8.92000		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.93500		8.97500		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.17000		7.57400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.27000		7.27500		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.42800		7.43800		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.67500		7.62800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.59300		7.59000		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.77000		7.75700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			281.63000		280.61900		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			286.82200		285.79200		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			292.30100		291.25200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			8.97400		9.03500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			902.00000	947	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			182.00000	165	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			1,095.00000	1,143	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			124.00000	111	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future			9.02700	9.09000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call		0.00000	0	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put		2,055.00000	2,006	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.37600	8.42700		7.75	0.00	0	5,506.00
R157 On 06/08/2009 Bond Future	9.25	Call		4,333.00000	4,608	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		0.00000	0	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.46000	8.51400		7.75	0.00	0	3,174.00
R157 On 05/11/2009 Bond Future	7.50	Call		354.00000	390	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		5,745.00000	5,502	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.52600	8.58300		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		1,041.00000	1,114	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		5,261.00000	5,051	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.54300	8.60400		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call		2,765.00000	2,903	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put		3,261.00000	3,108	7.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.57500	8.62700		0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call		2,801.00000	2,928	0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put		2,243.00000	2,133	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.83300	8.88400		16.57	0.00	0	6,340.00
R186 On 06/08/2009 Bond Future	9.00	Call		1,704.00000	1,988	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		588.00000	376	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call		0.00000	0	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		14,693.00000	14,197	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.87500	8.92700		16.11	0.00	0	7,544.00
R186 On 05/11/2009 Bond Future	9.00	Call		4,265.00000	4,523	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		3,570.00000	3,327	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call		3,114.00000	3,322	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		4,827.00000	4,536	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call		530.00000	582	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		12,690.00000	12,242	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		291.00000	322	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		15,280.00000	14,811	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.91200	8.96600		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		2,545.00000	2,699	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		9,631.00000	9,273	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.92900	8.98400		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		6,358.00000	6,625	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		6,208.00000	5,958	15.39	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.98100	9.03300		0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		3,395.00000	3,710	0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		1,416.00000	1,250	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/08/2009 Bond Future			8.43500		8.48600		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,196.00000	3,413	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1.00000	0	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.49800		8.55200		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			284.00000	312	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,707.00000	4,514	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.55200		8.61000		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			607.00000	652	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,078.00000	4,896	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.56700		8.62800		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,214.00000	2,321	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,695.00000	2,574	6.73	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.66200		8.71500		0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,573.00000	2,683	0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,562.00000	1,483	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.84500		8.90600		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,968.00000	2,261	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			84.00000	38	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.91000		8.97300		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			174.00000	197	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,576.00000	8,257	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.97000		9.03700		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,266.00000	1,364	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,804.00000	5,548	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.99800		9.06700		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,368.00000	3,543	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,713.00000	3,533	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.07900		9.13700		0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,274.00000	2,436	0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			1,712.00000	1,584	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.86400		8.93500		12.71	0.00	0	692.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,982.00000	2,347	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			113.00000	49	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.92200		8.99600		12.28	0.00	0	1,113.00
R204 On 05/11/2009 Bond Future	7.50	Call			179.00000	208	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,546.00000	9,137	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.97300		9.05000		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,366.00000	1,489	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,432.00000	6,110	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.00000		9.08000		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,665.00000	3,890	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			4,118.00000	3,890	11.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/08/2010 Bond Future			9.07500		9.03500		0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			2,552.00000	2,416	0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			1,366.00000	1,453	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.45500		8.50600		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,594.00000	2,774	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			1.00000	0	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,522.00000	5,341	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.52600		8.58100		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			223.00000	246	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,956.00000	3,793	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.59000		8.64800		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			476.00000	511	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,235.00000	4,085	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.61400		8.67700		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,118.00000	2,216	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,897.00000	1,805	5.82	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.73500		8.79500		0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,244.00000	2,337	0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,664.00000	1,587	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.97400		9.03500		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			1,526.00000	1,799	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			221.00000	119	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.02900		9.09200		13.63	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			154.00000	174	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,463.00000	10,103	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.07800		9.14400		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,346.00000	1,449	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,846.00000	6,558	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.10800		9.17600		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,243.00000	4,453	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,814.00000	3,628	12.82	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.18200		9.25100		0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			2,547.00000	2,801	0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			1,145.00000	1,005	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.05100		9.11000		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call			1,221.00000	1,452	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			349.00000	209	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.09200		9.15300		15.02	0.00	0	120.00
R208 On 05/11/2009 Bond Future	7.75	Call			241.00000	270	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,547.00000	9,197	14.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future			9.14000		9.20100		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,740.00000	1,856	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,157.00000	5,900	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.19500		9.25600		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,134.00000	4,321	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,170.00000	3,991	14.19	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.25300		9.31400		0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			2,303.00000	2,527	0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			1,217.00000	1,080	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.42200		8.47200		20.28	0.00	0	1,513.00
R209 On 06/08/2009 Bond Future	8.75	Call			2,472.00000	2,816	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			170.00000	88	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			26.00000	29	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,210.00000	3,786	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.44500		8.49700		20.64	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	7.25	Call			323.00000	358	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,140.00000	11,734	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,993.00000	10,378	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			508.00000	452	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			162.00000	181	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,695.00000	14,273	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.46400		8.51600		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,367.00000	1,462	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,735.00000	10,391	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,986.00000	12,354	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,010.00000	940	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.46600		8.52000		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,267.00000	5,501	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,435.00000	5,215	19.86	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.49400		8.54500		0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			2,542.00000	2,837	0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			865.00000	732	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			289.43000		288.52600		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			294.76600		293.84400		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			300.39700		299.45800		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.54060		6.47810		16.99	0.00	0	239,509.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			147.00000	179	17.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			169.00000	139	17.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			128.00000	151	16.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			200.00000	160	16.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			199.00000	243	18.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.40	Put		121.00000	103	18.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		199.00000	243	18.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		121.00000	103	18.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		266.00000	315	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		88.00000	75	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		231.00000	278	18.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		103.00000	88	18.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		112.00000	132	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		234.00000	191	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		128.00000	151	16.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		200.00000	160	16.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		168.00000	210	17.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		140.00000	120	17.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		168.00000	210	17.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		140.00000	120	17.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		266.00000	315	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		88.00000	75	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		112.00000	132	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		234.00000	191	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		97.00000	115	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		269.00000	224	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		97.00000	115	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		269.00000	224	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		303.00000	354	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		75.00000	63	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		342.00000	394	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		64.00000	54	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		74.00000	87	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		346.00000	296	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		85.00000	100	18.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		307.00000	259	18.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		85.00000	100	18.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		307.00000	259	18.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		64.00000	75	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		386.00000	335	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		64.00000	75	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		386.00000	335	18.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		49.00000	57	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		471.00000	417	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		37.00000	44	20.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		559.00000	503	20.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		49.00000	57	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		471.00000	417	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		56.00000	66	19.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		428.00000	375	19.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.95	Call		43.00000	50	19.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		515.00000	459	19.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		33.00000	38	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		605.00000	547	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		43.00000	50	19.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		515.00000	459	19.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		33.00000	38	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		605.00000	547	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		25.00000	29	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		697.00000	639	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		29.00000	33	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		651.00000	593	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		29.00000	33	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		651.00000	593	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		22.00000	26	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		744.00000	685	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		18.00000	20	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		840.00000	779	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		25.00000	29	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		697.00000	639	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		20.00000	23	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		792.00000	732	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		18.00000	20	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		840.00000	779	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		14.00000	16	23.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		936.00000	875	23.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		22.00000	26	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		744.00000	685	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		14.00000	16	23.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		936.00000	875	23.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		11.00000	13	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,033.00000	972	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		16.00000	18	22.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		888.00000	827	22.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		13.00000	14	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		984.00000	923	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		10.00000	11	24.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,082.00000	1,021	24.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		342.00000	394	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		64.00000	54	19.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,728.00000	5,791	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,228.00000	4,291	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,728.00000	2,791	36.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	36.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,230.00000	1,292	26.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		2.00000	2	26.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		3.00000	3	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,775.00000	1,712	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	38.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,272.00000	3,210	38.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	46.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,772.00000	4,710	46.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	53.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,272.00000	6,209	53.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,928.00000	5,991	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,428.00000	4,491	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,928.00000	2,991	38.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	38.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,429.00000	1,491	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	28.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		4.00000	4	27.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,576.00000	1,514	27.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	37.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,072.00000	3,010	37.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	45.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,572.00000	4,510	45.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	52.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,072.00000	6,009	52.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,978.00000	6,041	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,478.00000	4,541	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,978.00000	3,041	37.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	37.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,479.00000	1,541	28.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	28.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		4.00000	5	27.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,526.00000	1,464	27.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	37.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,023.00000	2,960	37.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	45.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,522.00000	4,460	45.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	52.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,022.00000	5,959	52.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		467.00000	523	20.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		38.00000	32	20.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.15	Call			382.00000	436	19.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put			54.00000	45	19.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call			694.00000	753	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			16.00000	13	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			601.00000	659	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			23.00000	19	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			510.00000	567	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			32.00000	27	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			424.00000	479	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			46.00000	38	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			647.00000	706	21.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			19.00000	15	21.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			555.00000	613	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			27.00000	22	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			424.00000	479	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			46.00000	38	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			555.00000	613	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			27.00000	22	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,178.00000	4,241	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,178.00000	3,241	34.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	34.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,178.00000	2,241	34.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	34.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,181.00000	1,243	26.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			2.00000	2	26.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			3.00000	3	29.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,825.00000	1,762	29.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	41.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,822.00000	3,760	41.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	51.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,822.00000	5,760	51.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	54.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,822.00000	7,759	54.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,128.00000	4,191	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,128.00000	3,191	35.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	35.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,128.00000	2,191	33.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	33.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,131.00000	1,193	25.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			3.00000	2	25.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			3.00000	3	29.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,874.00000	1,812	29.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	42.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,872.00000	3,810	42.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	51.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,872.00000	5,809	51.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	54.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,872.00000	7,809	54.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,078.00000	4,141	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,078.00000	3,141	36.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	36.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,078.00000	2,141	33.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	33.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,082.00000	1,144	25.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		4.00000	3	25.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		2.00000	2	30.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,924.00000	1,862	30.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	42.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,922.00000	3,860	42.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	52.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,922.00000	5,859	52.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	54.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,922.00000	7,859	54.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,028.00000	4,091	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,028.00000	3,091	36.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	36.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,028.00000	2,091	33.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	33.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,032.00000	1,094	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		4.00000	3	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		2.00000	2	30.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,974.00000	1,912	30.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	42.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,972.00000	3,910	42.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,972.00000	5,909	52.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	54.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,972.00000	7,909	54.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	42.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,972.00000	3,910	42.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,972.00000	5,909	52.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	54.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,972.00000	7,909	54.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		3,978.00000	4,041	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	24.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	4.50	Call		1,978.00000	2,041	33.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	33.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		983.00000	1,045	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		5.00000	4	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		2.00000	2	31.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		2,024.00000	1,962	31.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	43.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		4,022.00000	3,960	43.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	55.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		8,022.00000	7,959	55.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,928.00000	3,991	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,928.00000	1,991	32.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	32.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		934.00000	996	23.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		6.00000	5	23.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		2.00000	2	31.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,074.00000	2,011	31.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	43.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,072.00000	4,010	43.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	55.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		8,072.00000	8,009	55.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,878.00000	3,941	25.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	25.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,878.00000	2,941	37.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	37.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,878.00000	1,941	32.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	32.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		886.00000	947	23.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		8.00000	6	23.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		2.00000	2	31.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,124.00000	2,061	31.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	43.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,122.00000	4,060	43.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	52.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,122.00000	6,059	52.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	55.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,122.00000	8,059	55.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.60730	6.54320		17.77	0.00	0	514.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		283.00000	314	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		289.00000	257	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		283.00000	314	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		289.00000	257	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		263.00000	289	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		320.00000	282	17.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.45	Call		333.00000	369	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		240.00000	212	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		333.00000	369	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		240.00000	212	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		360.00000	398	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		217.00000	191	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		360.00000	398	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		217.00000	191	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		245.00000	270	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		352.00000	312	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		307.00000	341	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		264.00000	234	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		389.00000	429	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		196.00000	172	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		245.00000	270	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		352.00000	312	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		228.00000	251	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		385.00000	344	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		228.00000	251	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		385.00000	344	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		419.00000	461	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		176.00000	154	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		419.00000	461	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		176.00000	154	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		451.00000	494	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		158.00000	137	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		172.00000	190	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		529.00000	482	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		213.00000	234	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		420.00000	377	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		198.00000	218	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		455.00000	411	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		198.00000	218	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		455.00000	411	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		185.00000	203	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		492.00000	446	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		172.00000	190	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		529.00000	482	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		150.00000	165	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		607.00000	558	19.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		131.00000	144	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		688.00000	637	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		115.00000	126	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		772.00000	719	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		101.00000	110	20.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.30	Put		858.00000	803	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		161.00000	177	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		568.00000	519	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		140.00000	154	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		647.00000	597	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		123.00000	135	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		729.00000	677	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		161.00000	177	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		568.00000	519	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		123.00000	135	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		729.00000	677	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		108.00000	118	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		814.00000	761	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		140.00000	154	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		647.00000	597	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,693.00000	5,757	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,193.00000	4,257	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,694.00000	2,758	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,207.00000	1,270	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		14.00000	13	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		32.00000	35	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,839.00000	1,777	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		6.00000	7	29.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,313.00000	3,249	29.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	32.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,809.00000	4,745	32.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	36.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,308.00000	6,243	36.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,943.00000	6,007	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,443.00000	4,507	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,944.00000	3,008	32.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,452.00000	1,515	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		9.00000	8	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		41.00000	44	24.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,598.00000	1,537	24.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		8.00000	9	28.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,065.00000	3,001	28.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	32.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,559.00000	4,495	32.24	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	12.60	Call			1.00000	1	35.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,058.00000	5,994	35.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			5,993.00000	6,057	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,493.00000	4,557	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			2,994.00000	3,058	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,501.00000	1,565	22.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			8.00000	7	22.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			43.00000	46	24.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,550.00000	1,489	24.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			9.00000	9	28.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			3,015.00000	2,952	28.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			2.00000	2	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,509.00000	4,445	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			1.00000	1	35.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			6,008.00000	5,944	35.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			553.00000	602	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			110.00000	95	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			484.00000	529	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			140.00000	122	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			707.00000	761	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			64.00000	54	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			628.00000	680	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			85.00000	72	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			518.00000	565	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			125.00000	107	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			484.00000	529	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			140.00000	122	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			590.00000	640	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			97.00000	83	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			389.00000	429	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			196.00000	172	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			185.00000	203	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			492.00000	446	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			667.00000	720	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			74.00000	63	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,193.00000	3,257	30.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	30.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,195.00000	2,259	27.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			2.00000	2	27.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			4.00000	4	30.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,811.00000	3,747	30.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			1.00000	1	35.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,808.00000	5,744	35.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	39.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,807.00000	7,743	39.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,093.00000	4,157	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,093.00000	3,157	31.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,096.00000	2,160	27.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		3.00000	2	27.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,110.00000	1,173	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		17.00000	15	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		30.00000	32	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,936.00000	1,875	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		3.00000	4	30.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,910.00000	3,846	30.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	35.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,908.00000	5,844	35.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,907.00000	7,843	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,043.00000	4,107	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,043.00000	3,107	32.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	32.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,046.00000	2,110	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		3.00000	3	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,061.00000	1,124	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		18.00000	17	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		28.00000	31	26.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,985.00000	1,923	26.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		3.00000	4	30.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,960.00000	3,896	30.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,958.00000	5,894	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	40.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,957.00000	7,893	40.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		3,993.00000	4,057	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		1,997.00000	2,060	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		3.00000	3	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,013.00000	1,076	18.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		20.00000	18	18.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		27.00000	29	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		2,034.00000	1,972	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		3.00000	3	30.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		4,010.00000	3,946	30.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	40.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		8,007.00000	7,943	40.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,943.00000	4,007	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,947.00000	2,011	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		4.00000	3	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		967.00000	1,027	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		24.00000	20	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		26.00000	28	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,082.00000	2,021	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		3.00000	3	31.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,060.00000	3,996	31.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	40.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,057.00000	7,993	40.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,893.00000	3,957	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,894.00000	2,958	32.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,897.00000	1,961	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		4.00000	4	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		922.00000	981	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		29.00000	24	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		24.00000	26	26.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,131.00000	2,069	26.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		3.00000	3	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,110.00000	4,046	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	35.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,108.00000	6,044	35.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	40.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,107.00000	8,043	40.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,143.00000	4,207	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,143.00000	3,207	31.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	31.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,146.00000	2,209	27.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		2.00000	2	27.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,158.00000	1,221	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		15.00000	14	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		31.00000	33	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,888.00000	1,826	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		4.00000	4	30.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,860.00000	3,797	30.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	35.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,858.00000	5,794	35.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	39.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,857.00000	7,793	39.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.66560	6.60130		18.14	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		379.00000	410	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		378.00000	345	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		360.00000	387	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		409.00000	372	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		401.00000	434	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		350.00000	318	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		425.00000	459	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		324.00000	293	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		449.00000	485	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		298.00000	269	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		342.00000	368	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		441.00000	402	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		325.00000	350	18.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		474.00000	434	18.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		379.00000	410	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		378.00000	345	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		475.00000	512	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		274.00000	246	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		342.00000	368	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		441.00000	402	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		530.00000	570	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		228.00000	204	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		309.00000	332	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		508.00000	467	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		279.00000	300	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		578.00000	535	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		253.00000	272	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		652.00000	606	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		229.00000	247	19.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		728.00000	681	19.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		589.00000	632	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		188.00000	166	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		621.00000	665	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		169.00000	149	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		559.00000	600	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		208.00000	185	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		502.00000	540	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		250.00000	225	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		294.00000	316	18.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		542.00000	500	18.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		266.00000	286	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		614.00000	570	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		687.00000	734	17.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.05	Put		136.00000	119	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		722.00000	771	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		121.00000	105	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		653.00000	699	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		152.00000	134	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		589.00000	632	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		188.00000	166	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		530.00000	570	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		228.00000	204	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		309.00000	332	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		508.00000	467	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,201.00000	4,266	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,202.00000	3,266	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	0	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,208.00000	2,272	24.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		6.00000	6	24.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,230.00000	1,292	18.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		29.00000	26	18.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		80.00000	85	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,879.00000	1,819	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		10.00000	10	26.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,808.00000	3,745	26.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	3	30.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,802.00000	5,738	30.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,800.00000	7,736	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,101.00000	4,166	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,102.00000	3,166	27.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	0	27.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,109.00000	2,173	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		8.00000	7	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,135.00000	1,196	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		33.00000	31	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		75.00000	80	25.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,974.00000	1,914	25.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		9.00000	9	26.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,907.00000	3,844	26.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		3.00000	3	30.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,902.00000	5,838	30.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	33.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,900.00000	7,836	33.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,051.00000	4,116	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	19.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,053.00000	3,116	28.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	28.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,059.00000	2,123	23.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		8.00000	8	23.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,087.00000	1,149	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		36.00000	33	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		73.00000	77	25.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,022.00000	1,962	25.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		8.00000	9	26.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,957.00000	3,893	26.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	30.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,952.00000	5,888	30.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,950.00000	7,886	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,001.00000	4,066	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,003.00000	3,067	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		2.00000	1	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,010.00000	2,074	23.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		9.00000	8	23.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,040.00000	1,101	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		39.00000	35	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		71.00000	75	25.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,069.00000	2,009	25.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		8.00000	8	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		4,006.00000	3,943	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		3.00000	3	30.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		6,002.00000	5,938	30.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	34.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		8,000.00000	7,936	34.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,040.00000	1,101	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		39.00000	35	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,901.00000	3,966	19.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	19.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,903.00000	2,967	28.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		2.00000	2	28.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,912.00000	1,975	22.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		10.00000	10	22.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		955.00000	1,011	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		53.00000	45	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		63.00000	69	25.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,162.00000	2,103	25.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		7.00000	8	26.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,106.00000	4,042	26.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		3.00000	3	31.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,102.00000	6,037	31.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	34.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,100.00000	8,036	34.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			3,951.00000	4,016	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			2,953.00000	3,017	29.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			2.00000	2	29.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			1,961.00000	2,025	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			9.00000	9	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			997.00000	1,054	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			46.00000	38	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			67.00000	73	25.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,116.00000	2,057	25.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			7.00000	8	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			4,056.00000	3,992	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			3.00000	3	31.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			6,052.00000	5,987	31.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	34.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,050.00000	7,986	34.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,151.00000	4,216	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,152.00000	3,216	27.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			1.00000	0	27.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,158.00000	2,222	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			7.00000	6	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,182.00000	1,244	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			31.00000	28	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			77.00000	82	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,926.00000	1,867	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			9.00000	10	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,858.00000	3,794	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			3.00000	3	30.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,852.00000	5,788	30.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	33.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,850.00000	7,786	33.83	0.00	0	0.00

Total for Derivatives:								54,384,753,202.10	98,242	1,145,681.00
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Grand Total:								54,384,753,202.10	98,242	1,145,681.00
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