



Daily MTM Report

Daily summary for 03/08/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.73500	7.63500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.37500	8.37000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.83500	8.83000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.43500	8.43000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.84500	8.84000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.87000	8.86000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.45500	8.45000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.97000	8.97000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.04400	9.04700			0.00	0	0.00
R209 On 31/03/2036 Bond			8.42500	8.42000			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			7.79230	7.89890		21.03	132,289,877.10	16,977	265,368.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		233.00000	180	21.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		234.00000	288	21.65	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		258.00000	198	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		209.00000	256	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		213.00000	163	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		264.00000	321	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		213.00000	163	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		264.00000	321	21.95	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		518.00000	431	21.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		69.00000	88	21.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		314.00000	243	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		165.00000	201	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		135.00000	100	23.48	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		436.00000	508	23.48	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		123.00000	91	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		475.00000	549	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		480.00000	395	21.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		82.00000	103	21.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		148.00000	111	23.18	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		399.00000	468	23.18	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		285.00000	218	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		186.00000	226	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		113.00000	83	24.09	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		514.00000	591	24.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		56.00000	40	26.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		857.00000	947	26.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		178.00000	134	22.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		329.00000	392	22.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		103.00000	75	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		554.00000	633	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		94.00000	69	24.71	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		595.00000	676	24.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		162.00000	122	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		363.00000	430	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		195.00000	148	22.26	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		296.00000	356	22.26	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	7.60	Call			409.00000	329	21.09	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			110.00000	137	21.09	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			37.00000	26	28.07	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,088.00000	1,183	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			86.00000	62	25.01	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			637.00000	720	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			79.00000	57	25.32	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			680.00000	765	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			683.00000	587	21.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			34.00000	45	21.20	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			51.00000	36	26.85	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			902.00000	994	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			86.00000	62	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			637.00000	720	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			66.00000	47	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			767.00000	855	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			61.00000	43	26.24	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			812.00000	901	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			47.00000	33	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			948.00000	1,041	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			56.00000	40	26.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			857.00000	947	26.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			72.00000	52	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			723.00000	810	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			40.00000	28	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,041.00000	1,136	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			31.00000	22	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,183.00000	1,280	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			25.00000	17	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,326.00000	1,425	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			22.00000	15	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,423.00000	1,523	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			19.00000	12	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,520.00000	1,620	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			20.00000	13	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,471.00000	1,571	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			11.00000	7	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,762.00000	1,865	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	1	32.39	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,503.00000	2,609	32.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			8.00000	5	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,909.00000	2,013	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			5.00000	3	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,156.00000	2,261	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			7.00000	4	31.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,958.00000	2,062	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			10.00000	6	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,811.00000	1,914	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			9.00000	6	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,860.00000	1,963	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			7.00000	4	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,008.00000	2,112	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			7.00000	4	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,008.00000	2,112	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			3.00000	2	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,354.00000	2,460	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	2	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,404.00000	2,509	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			2.00000	1	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,454.00000	2,559	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			2.00000	1	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,454.00000	2,559	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			2.00000	1	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,603.00000	2,709	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1.00000	1	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,802.00000	2,908	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			1.00000	0	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,052.00000	3,158	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	43.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,101.00000	5,208	43.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,952.00000	3,058	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,902.00000	3,008	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1.00000	1	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,852.00000	2,958	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			2.00000	1	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,553.00000	2,659	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			3.00000	2	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,305.00000	2,410	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	32.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,703.00000	2,809	32.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,752.00000	2,858	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			4.00000	3	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,205.00000	2,310	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			6.00000	4	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,057.00000	2,161	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	2	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,255.00000	2,360	31.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	1	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,653.00000	2,759	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	32.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,703.00000	2,809	32.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,952.00000	3,058	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	1	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,653.00000	2,759	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	2	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,404.00000	2,509	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			3.00000	2	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,305.00000	2,410	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			5.00000	3	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,106.00000	2,211	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	35.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,402.00000	3,508	35.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			12.00000	8	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,713.00000	1,815	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			10.00000	6	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,811.00000	1,914	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			8.00000	5	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,909.00000	2,013	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	1	32.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,503.00000	2,609	32.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			14.00000	9	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,665.00000	1,766	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			11.00000	7	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,762.00000	1,865	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			15.00000	10	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,616.00000	1,717	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			4.00000	3	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,205.00000	2,310	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	0	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,002.00000	3,108	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1.00000	0	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,102.00000	3,208	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	2	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,255.00000	2,360	31.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	0	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,152.00000	3,258	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	0	34.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,252.00000	3,358	34.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,902.00000	3,008	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	0	34.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,152.00000	3,258	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,352.00000	3,458	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	0	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,002.00000	3,108	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	0	34.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,202.00000	3,308	34.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			5.00000	3	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,156.00000	2,261	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	0	34.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,202.00000	3,308	34.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			1.00000	0	34.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,302.00000	3,408	34.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,752.00000	2,858	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	0	34.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,252.00000	3,358	34.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	35.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,452.00000	3,558	35.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			27.00000	19	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,278.00000	1,376	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			17.00000	11	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,568.00000	1,668	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			14.00000	9	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,665.00000	1,766	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			29.00000	20	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,230.00000	1,328	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			19.00000	12	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,520.00000	1,620	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			23.00000	16	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,374.00000	1,474	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			17.00000	11	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,568.00000	1,668	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			7.00000	4	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,958.00000	2,062	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			6.00000	4	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,057.00000	2,161	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			25.00000	17	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,326.00000	1,425	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			12.00000	8	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,713.00000	1,815	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			31.00000	22	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,183.00000	1,280	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			34.00000	24	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,135.00000	1,231	28.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.10	Call			29.00000	20	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,230.00000	1,328	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,499.00000	4,392	40.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	40.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,999.00000	2,892	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,501.00000	1,394	25.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			2.00000	2	25.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	39.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,501.00000	4,608	39.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,001.00000	6,108	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,501.00000	7,608	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,699.00000	4,592	40.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	40.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,199.00000	3,092	34.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	34.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,700.00000	1,594	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			1.00000	1	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			344.00000	270	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			145.00000	178	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	39.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,301.00000	4,408	39.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	46.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,801.00000	5,908	46.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,301.00000	7,408	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,749.00000	4,642	40.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	40.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,249.00000	3,142	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,750.00000	1,643	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			375.00000	299	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			127.00000	156	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	38.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,251.00000	4,358	38.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	46.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,751.00000	5,858	46.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,251.00000	7,358	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			43.00000	31	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			994.00000	1,088	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			20.00000	13	30.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,471.00000	1,571	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,006.00000	902	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			7.00000	10	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			558.00000	468	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			59.00000	75	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,203.00000	1,097	22.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			4.00000	5	22.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			727.00000	629	21.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			28.00000	37	21.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,253.00000	1,146	22.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			4.00000	4	22.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			772.00000	673	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			23.00000	30	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,302.00000	1,196	23.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			3.00000	4	23.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			817.00000	717	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			18.00000	25	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	36.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,701.00000	3,808	36.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	41.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,701.00000	4,808	41.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,801.00000	3,908	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	41.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,801.00000	4,908	41.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,154.00000	1,048	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			5.00000	5	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	37.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,851.00000	3,958	37.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	41.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,851.00000	4,958	41.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,104.00000	998	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			6.00000	6	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			640.00000	546	21.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			41.00000	54	21.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			285.00000	218	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			186.00000	226	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	37.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,901.00000	4,008	37.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	42.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,901.00000	5,008	42.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	36.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,751.00000	3,858	36.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,751.00000	4,858	41.29	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 14/09/2009 Currency Future	6.50	Call			1,402.00000	1,295	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			3.00000	3	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			911.00000	808	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			12.00000	16	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,601.00000	3,708	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,601.00000	4,708	40.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,451.00000	1,345	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			2.00000	2	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			958.00000	855	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			9.00000	13	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,551.00000	3,658	35.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	40.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,551.00000	4,658	40.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,601.00000	1,494	26.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	26.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	39.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,401.00000	4,508	39.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,650.00000	1,544	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			1.00000	1	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,351.00000	4,458	39.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,551.00000	1,444	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	2	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,055.00000	950	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			6.00000	8	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			598.00000	506	21.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			49.00000	64	21.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	39.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,451.00000	4,558	39.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,000.00000	1,893	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	37.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,001.00000	4,108	37.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,049.00000	1,943	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			43.00000	31	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			994.00000	1,088	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	37.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,951.00000	4,058	37.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,049.00000	3,942	40.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,049.00000	2,942	33.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,951.00000	6,058	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,949.00000	3,842	39.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,949.00000	2,842	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,950.00000	1,843	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			1.00000	1	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			958.00000	855	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			9.00000	13	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,051.00000	6,158	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,899.00000	3,792	39.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	39.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,899.00000	2,792	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,900.00000	1,793	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			1.00000	1	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,101.00000	6,208	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,799.00000	3,692	38.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	38.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,799.00000	2,692	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,800.00000	1,693	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			1.00000	1	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,201.00000	6,308	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,649.00000	3,542	37.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	37.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,649.00000	2,542	32.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	32.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,351.00000	6,458	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,599.00000	3,492	37.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	37.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,599.00000	2,492	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,401.00000	6,508	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,499.00000	3,392	36.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	36.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,499.00000	2,392	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	32.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	35.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,501.00000	3,608	35.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	42.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,001.00000	5,108	42.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,501.00000	6,608	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,549.00000	3,442	37.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	37.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,549.00000	2,442	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	42.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,951.00000	5,058	42.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,451.00000	6,558	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,699.00000	3,592	38.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	38.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,699.00000	2,592	32.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	32.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,301.00000	6,408	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,999.00000	3,892	40.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	40.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,099.00000	3,992	40.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	40.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,099.00000	2,992	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,099.00000	1,993	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,104.00000	998	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			6.00000	6	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,901.00000	6,008	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,149.00000	4,042	40.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	40.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,149.00000	3,042	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,149.00000	2,043	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	47.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,851.00000	5,958	47.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.92490		8.03490		21.11	1,775,177.60	224	54,873.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			415.00000	358	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			430.00000	483	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			438.00000	376	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			403.00000	451	21.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.10	Call			396.00000	341	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			461.00000	516	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			415.00000	358	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			430.00000	483	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			818.00000	729	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			133.00000	154	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			510.00000	438	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			325.00000	363	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			210.00000	178	24.79	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			975.00000	1,053	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			461.00000	395	21.31	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			376.00000	420	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			229.00000	195	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			894.00000	970	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			378.00000	325	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			493.00000	550	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			329.00000	281	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			594.00000	656	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			58.00000	48	31.17	0.00	0	189.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,573.00000	2,673	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			20.00000	16	35.49	0.00	0	1,109.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,285.00000	4,391	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			12.00000	9	36.23	0.00	0	9,605.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,977.00000	5,084	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			300.00000	256	23.16	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			665.00000	731	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			91.00000	78	29.29	0.00	0	11,110.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,956.00000	2,053	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			274.00000	233	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			739.00000	808	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			262.00000	223	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			777.00000	848	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			287.00000	244	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			702.00000	769	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			361.00000	310	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			526.00000	585	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			344.00000	295	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			560.00000	620	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			461.00000	395	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			376.00000	420	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			361.00000	310	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			526.00000	585	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			329.00000	281	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			594.00000	656	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			287.00000	244	23.36	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	8.45	Put			702.00000	769	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			314.00000	268	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			629.00000	693	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			314.00000	268	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			629.00000	693	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			120.00000	102	27.66	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,585.00000	1,677	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			262.00000	223	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			777.00000	848	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			250.00000	213	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			815.00000	888	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			250.00000	213	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			815.00000	888	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			219.00000	186	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			935.00000	1,011	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			240.00000	204	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			855.00000	929	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			783.00000	695	20.37	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			148.00000	170	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			193.00000	164	25.20	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,058.00000	1,139	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			185.00000	157	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,100.00000	1,182	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			193.00000	164	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,058.00000	1,139	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			201.00000	171	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,016.00000	1,096	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			229.00000	195	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			894.00000	970	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			178.00000	150	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,143.00000	1,226	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			157.00000	133	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,272.00000	1,358	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			140.00000	118	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,405.00000	1,493	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			130.00000	110	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,495.00000	1,585	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			125.00000	106	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,540.00000	1,631	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			140.00000	118	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,405.00000	1,493	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			116.00000	98	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,631.00000	1,723	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			151.00000	128	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,316.00000	1,403	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.45	Call			125.00000	106	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,540.00000	1,631	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			98.00000	83	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,863.00000	1,958	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			77.00000	64	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,192.00000	2,289	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			86.00000	72	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,051.00000	2,147	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			94.00000	80	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,909.00000	2,005	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			94.00000	80	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,909.00000	2,005	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			83.00000	69	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,098.00000	2,194	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			67.00000	55	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,382.00000	2,480	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			62.00000	51	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,477.00000	2,577	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			60.00000	50	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,525.00000	2,625	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			56.00000	46	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,621.00000	2,721	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			49.00000	41	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,814.00000	2,916	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			42.00000	35	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,057.00000	3,160	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			43.00000	36	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,008.00000	3,111	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			46.00000	38	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,911.00000	3,013	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			69.00000	57	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,334.00000	2,432	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			64.00000	53	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,429.00000	2,528	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			54.00000	45	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,669.00000	2,770	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			51.00000	42	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,766.00000	2,867	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			49.00000	41	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,814.00000	2,916	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			74.00000	62	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,239.00000	2,337	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			80.00000	67	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,145.00000	2,242	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			58.00000	48	31.17	0.00	0	9,530.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,573.00000	2,673	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		52.00000	43	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,717.00000	2,818	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		80.00000	67	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,145.00000	2,242	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		39.00000	32	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,154.00000	3,258	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		40.00000	33	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,106.00000	3,209	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		36.00000	30	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,301.00000	3,405	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		38.00000	32	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,203.00000	3,307	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		20.00000	16	35.49	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,285.00000	4,391	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		30.00000	25	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,595.00000	3,700	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		32.00000	27	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,497.00000	3,602	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		25.00000	20	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,990.00000	4,095	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		19.00000	14	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,384.00000	4,489	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		14.00000	11	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,779.00000	4,886	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		11.00000	8	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,176.00000	5,283	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		26.00000	21	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,891.00000	3,997	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		15.00000	11	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,680.00000	4,786	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		12.00000	8	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,077.00000	5,183	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		164.00000	139	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,229.00000	1,314	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		104.00000	89	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,769.00000	1,864	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		23.00000	18	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,088.00000	4,193	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		10.00000	7	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,275.00000	5,382	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		112.00000	95	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,677.00000	1,770	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		74.00000	62	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,239.00000	2,337	30.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.40	Call			34.00000	28	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,399.00000	3,503	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			16.00000	12	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,581.00000	4,687	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			210.00000	178	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			975.00000	1,053	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			27.00000	23	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,792.00000	3,898	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			8.00000	6	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,573.00000	5,681	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			17.00000	13	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,483.00000	4,588	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			12.00000	8	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,077.00000	5,183	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			8.00000	5	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,673.00000	5,780	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			29.00000	24	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,694.00000	3,799	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			13.00000	10	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,878.00000	4,985	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			9.00000	6	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,474.00000	5,581	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			22.00000	17	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,187.00000	4,292	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			14.00000	11	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,779.00000	4,886	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			9.00000	7	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,375.00000	5,482	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			135.00000	114	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,450.00000	1,539	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			88.00000	75	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,003.00000	2,100	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			28.00000	23	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,743.00000	3,848	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			19.00000	15	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,334.00000	4,440	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			13.00000	9	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,928.00000	5,034	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			9.00000	6	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,524.00000	5,631	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			27.00000	23	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,792.00000	3,898	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			145.00000	123	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,360.00000	1,448	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			42.00000	35	32.62	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	11.05	Put		3,057.00000	3,160	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		30.00000	24	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,645.00000	3,750	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		21.00000	16	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,236.00000	4,341	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		14.00000	10	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,829.00000	4,935	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		485.00000	415	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		350.00000	390	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		164.00000	139	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,229.00000	1,314	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		23.00000	18	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,088.00000	4,193	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		101.00000	86	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,816.00000	1,911	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		44.00000	37	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,960.00000	3,062	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		31.00000	26	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,546.00000	3,651	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		22.00000	18	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,137.00000	4,243	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		10.00000	7	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,226.00000	5,333	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		592.00000	514	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		257.00000	289	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		36.00000	30	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,301.00000	3,405	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		621.00000	541	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		236.00000	267	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		201.00000	171	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,016.00000	1,096	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		37.00000	31	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,252.00000	3,356	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		27.00000	22	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,842.00000	3,947	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		651.00000	570	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		216.00000	245	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		151.00000	128	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,316.00000	1,403	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		35.00000	29	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,350.00000	3,454	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		25.00000	21	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,940.00000	4,046	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		17.00000	13	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,532.00000	4,638	35.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.75	Call			8.00000	5	37.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,723.00000	5,830	37.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			26.00000	21	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,891.00000	3,997	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			7.00000	5	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,872.00000	5,980	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			7.00000	5	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,772.00000	5,880	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			27.00000	22	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,842.00000	3,947	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			18.00000	14	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,433.00000	4,539	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			8.00000	6	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,623.00000	5,731	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			7.00000	4	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,972.00000	6,079	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			592.00000	514	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			257.00000	289	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			30.00000	24	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,645.00000	3,750	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			14.00000	10	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,829.00000	4,935	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			6.00000	4	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,021.00000	6,129	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			9.00000	6	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,424.00000	5,532	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			563.00000	488	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			279.00000	313	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			10.00000	7	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,325.00000	5,432	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			892.00000	800	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			107.00000	125	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			240.00000	204	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			855.00000	929	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			16.00000	12	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,631.00000	4,737	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			12.00000	9	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,027.00000	5,134	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			930.00000	836	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			95.00000	112	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			683.00000	600	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			198.00000	225	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			185.00000	157	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,100.00000	1,182	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			47.00000	39	32.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,862.00000	2,964	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			31.00000	26	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,546.00000	3,651	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			10.00000	7	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,325.00000	5,432	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			855.00000	764	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			120.00000	139	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,184.00000	1,077	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			49.00000	52	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			592.00000	514	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			257.00000	289	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,229.00000	1,122	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			44.00000	47	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			77.00000	64	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,192.00000	2,289	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,139.00000	1,035	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			54.00000	60	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			563.00000	488	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			279.00000	313	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			72.00000	59	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,287.00000	2,385	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			19.00000	15	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,334.00000	4,440	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,139.00000	1,035	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			54.00000	60	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,275.00000	1,168	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			40.00000	43	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,485.00000	4,375	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,986.00000	2,876	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,508.00000	1,400	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			23.00000	25	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,516.00000	7,626	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,735.00000	4,625	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,236.00000	3,126	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,748.00000	1,640	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			13.00000	15	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			536.00000	462	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			301.00000	337	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,266.00000	7,376	36.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.65	Call			16.00000	12	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,631.00000	4,737	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,036.00000	2,926	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,041.00000	1,932	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			6.00000	7	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,094.00000	993	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			60.00000	69	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,240.00000	2,130	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			5.00000	5	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			3.00000	2	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,568.00000	6,677	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	1	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,117.00000	7,226	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,286.00000	3,176	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,289.00000	2,179	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			4.00000	4	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,321.00000	1,214	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			36.00000	39	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	1	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,217.00000	7,326	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,186.00000	3,076	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,190.00000	2,080	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			5.00000	5	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,316.00000	7,426	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,136.00000	3,026	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,140.00000	2,031	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			5.00000	6	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,366.00000	7,476	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,386.00000	3,276	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	1	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,389.00000	2,279	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			4.00000	4	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,414.00000	1,306	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			29.00000	31	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,436.00000	3,325	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,438.00000	2,328	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			3.00000	3	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,461.00000	1,353	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
\$ / R On 14/12/2009 Currency Future	6.60	Put			26.00000	28	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	1	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,067.00000	7,176	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,585.00000	3,475	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,588.00000	2,478	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			3.00000	3	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,603.00000	1,495	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			18.00000	21	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			748.00000	662	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			163.00000	187	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			88.00000	75	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,003.00000	2,100	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			2.00000	1	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,917.00000	7,026	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,685.00000	3,575	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,687.00000	2,577	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,699.00000	1,591	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			15.00000	16	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			2.00000	2	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,818.00000	6,927	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,735.00000	3,625	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,737.00000	2,627	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	2	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			3.00000	2	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,768.00000	6,877	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,785.00000	3,675	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,787.00000	2,677	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			2.00000	2	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,796.00000	1,688	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			11.00000	13	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			3.00000	2	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,718.00000	6,827	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,635.00000	3,525	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,637.00000	2,527	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,651.00000	1,543	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			16.00000	18	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			2.00000	1	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,867.00000	6,977	36.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,985.00000	3,875	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,992.00000	1,883	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			7.00000	8	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,051.00000	953	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			66.00000	78	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			4.00000	2	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,519.00000	6,627	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,085.00000	3,975	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,086.00000	2,976	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,091.00000	1,981	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			6.00000	6	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			33.00000	27	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,448.00000	3,552	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			4.00000	2	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,419.00000	6,528	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			7.00000	4	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,922.00000	6,029	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	0	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,916.00000	8,025	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			24.00000	19	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,039.00000	4,144	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	0	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,016.00000	8,125	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,885.00000	3,775	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,886.00000	2,776	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			2.00000	2	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,894.00000	1,785	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			9.00000	10	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			970.00000	874	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			85.00000	99	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			6.00000	4	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,121.00000	6,229	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,116.00000	8,225	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			5.00000	3	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,220.00000	6,328	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,216.00000	8,325	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,835.00000	3,725	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,837.00000	2,727	27.20	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	5.20	Put		2.00000	2	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,845.00000	1,737	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		10.00000	12	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		930.00000	836	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		95.00000	112	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		5.00000	3	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,170.00000	6,278	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,166.00000	8,275	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		4.00000	3	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,369.00000	6,478	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,365.00000	8,475	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,415.00000	8,525	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,535.00000	3,425	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		1.00000	0	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,538.00000	2,428	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		3.00000	3	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,556.00000	1,448	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		21.00000	23	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		715.00000	630	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		180.00000	205	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		4.00000	2	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,469.00000	6,577	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,465.00000	8,575	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		5.00000	3	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,270.00000	6,378	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,265.00000	8,375	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,035.00000	3,925	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	0	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,966.00000	8,075	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,185.00000	4,075	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		7.00000	5	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,822.00000	5,930	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	0	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,816.00000	7,926	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,935.00000	3,825	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,936.00000	2,826	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	27.81	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	6.10	Call		1,943.00000	1,834	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		8.00000	9	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		1,010.00000	913	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		75.00000	88	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		6.00000	4	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,071.00000	6,179	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,066.00000	8,175	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.05660	8.16850		21.34	5,107,884.40	634	2,818.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		567.00000	503	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		549.00000	596	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		530.00000	468	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		611.00000	662	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		548.00000	485	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		580.00000	628	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		589.00000	521	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		520.00000	564	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		634.00000	561	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		465.00000	505	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		611.00000	540	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		492.00000	533	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		512.00000	452	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		643.00000	695	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		462.00000	407	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		744.00000	801	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		110.00000	95	30.30	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,991.00000	3,088	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		66.00000	56	33.24	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,197.00000	4,300	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		432.00000	380	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		814.00000	874	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		295.00000	258	24.89	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,277.00000	1,352	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		200.00000	175	27.15	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,881.00000	1,968	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		405.00000	356	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		886.00000	949	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		418.00000	368	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		850.00000	911	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		495.00000	436	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		676.00000	730	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		478.00000	422	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		710.00000	765	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		447.00000	394	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		779.00000	837	22.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.70	Call			392.00000	344	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			923.00000	987	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			379.00000	333	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			961.00000	1,026	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			345.00000	302	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,076.00000	1,145	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			314.00000	275	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,196.00000	1,268	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			334.00000	292	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,116.00000	1,186	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			356.00000	312	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,037.00000	1,105	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			270.00000	236	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,402.00000	1,480	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			255.00000	223	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,487.00000	1,566	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			234.00000	205	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,616.00000	1,698	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			248.00000	217	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,529.00000	1,610	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			222.00000	194	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,703.00000	1,787	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			222.00000	194	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,703.00000	1,787	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			90.00000	78	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,422.00000	3,522	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			228.00000	199	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,660.00000	1,743	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			195.00000	170	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,926.00000	2,014	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			180.00000	158	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,062.00000	2,151	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			159.00000	138	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,290.00000	2,381	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			176.00000	154	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,108.00000	2,197	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			190.00000	166	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,971.00000	2,059	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			190.00000	166	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,971.00000	2,059	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			172.00000	149	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,153.00000	2,243	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			172.00000	149	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,153.00000	2,243	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			143.00000	124	28.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,474.00000	2,567	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		139.00000	121	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,521.00000	2,614	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		147.00000	127	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,428.00000	2,521	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		136.00000	118	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,567.00000	2,661	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		126.00000	109	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,708.00000	2,803	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		112.00000	97	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,944.00000	3,041	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		100.00000	87	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,182.00000	3,280	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		102.00000	89	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,134.00000	3,232	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		107.00000	93	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,039.00000	3,136	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		105.00000	91	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,086.00000	3,184	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		120.00000	104	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,802.00000	2,898	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		123.00000	107	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,755.00000	2,850	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		115.00000	99	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,896.00000	2,993	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		110.00000	95	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,991.00000	3,088	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		117.00000	102	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,849.00000	2,945	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		129.00000	112	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,661.00000	2,756	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		136.00000	118	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,567.00000	2,661	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		123.00000	107	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,755.00000	2,850	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		98.00000	85	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,230.00000	3,328	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		92.00000	80	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,364.00000	3,464	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		96.00000	83	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,277.00000	3,377	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		96.00000	83	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,277.00000	3,377	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		94.00000	81	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,325.00000	3,425	31.18	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	11.65	Call			85.00000	74	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,566.00000	3,667	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			92.00000	80	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,373.00000	3,473	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			81.00000	71	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,663.00000	3,764	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			88.00000	77	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,470.00000	3,570	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			86.00000	75	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,518.00000	3,618	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			210.00000	184	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,792.00000	1,877	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			180.00000	158	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,062.00000	2,151	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			163.00000	141	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,244.00000	2,335	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			154.00000	134	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,336.00000	2,428	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			59.00000	51	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,440.00000	4,544	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			241.00000	211	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,573.00000	1,654	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			86.00000	75	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,518.00000	3,618	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			38.00000	32	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,569.00000	5,676	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			263.00000	229	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,444.00000	1,523	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			120.00000	104	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,802.00000	2,898	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			40.00000	34	35.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,421.00000	5,527	35.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			278.00000	243	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,360.00000	1,437	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			41.00000	35	35.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,323.00000	5,429	35.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			287.00000	251	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,318.00000	1,394	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			107.00000	93	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,039.00000	3,136	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			42.00000	36	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,274.00000	5,379	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			305.00000	266	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,236.00000	1,310	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			44.00000	37	34.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,175.00000	5,281	34.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		78.00000	68	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,760.00000	3,862	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		35.00000	29	36.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,816.00000	5,923	36.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		216.00000	189	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,748.00000	1,832	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		83.00000	72	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,615.00000	3,716	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		80.00000	69	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,711.00000	3,813	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		35.00000	30	36.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,767.00000	5,873	36.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		78.00000	68	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,760.00000	3,862	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		76.00000	66	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,857.00000	3,959	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		73.00000	63	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,954.00000	4,057	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		33.00000	27	36.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,014.00000	6,120	36.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		205.00000	179	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,836.00000	1,922	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		98.00000	85	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,230.00000	3,328	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		80.00000	69	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,711.00000	3,813	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		77.00000	67	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,808.00000	3,910	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		34.00000	29	36.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,866.00000	5,972	36.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		37.00000	31	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,668.00000	5,774	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		270.00000	236	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,402.00000	1,480	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		41.00000	35	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,372.00000	5,478	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		367.00000	322	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		999.00000	1,065	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		45.00000	39	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,077.00000	5,182	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		334.00000	292	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,116.00000	1,186	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		132.00000	115	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,614.00000	2,708	29.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call			105.00000	91	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,086.00000	3,184	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			43.00000	37	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,224.00000	5,330	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			117.00000	102	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,849.00000	2,945	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			94.00000	81	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,325.00000	3,425	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			39.00000	33	35.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,471.00000	5,577	35.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			139.00000	121	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,521.00000	2,614	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			132.00000	115	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,614.00000	2,708	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			45.00000	38	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,126.00000	5,231	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			324.00000	283	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,155.00000	1,227	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			39.00000	33	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,520.00000	5,626	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			46.00000	39	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,028.00000	5,133	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			150.00000	131	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,382.00000	2,474	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			49.00000	42	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,881.00000	4,985	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			154.00000	134	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,336.00000	2,428	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			50.00000	43	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,832.00000	4,936	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			52.00000	45	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,734.00000	4,838	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			167.00000	145	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,199.00000	2,289	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			159.00000	138	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,290.00000	2,381	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			51.00000	44	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,783.00000	4,887	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			185.00000	162	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,016.00000	2,105	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			60.00000	52	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,392.00000	4,495	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			205.00000	179	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,836.00000	1,922	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			63.00000	54	33.41	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	12.40	Put		4,294.00000	4,397	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		658.00000	583	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		439.00000	477	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		64.00000	55	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,246.00000	4,349	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		176.00000	154	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,108.00000	2,197	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		167.00000	145	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,199.00000	2,289	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		55.00000	47	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,587.00000	4,691	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		200.00000	175	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,881.00000	1,968	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		62.00000	53	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,343.00000	4,446	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		682.00000	606	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		413.00000	450	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		216.00000	189	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,748.00000	1,832	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		817.00000	733	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		298.00000	327	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		248.00000	217	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,529.00000	1,610	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		64.00000	55	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,246.00000	4,349	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		846.00000	761	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		278.00000	305	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		876.00000	790	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		258.00000	283	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		263.00000	229	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,444.00000	1,523	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		67.00000	58	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,149.00000	4,251	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		907.00000	820	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		239.00000	263	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,519.00000	4,407	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,025.00000	2,913	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		6.00000	6	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,572.00000	1,465	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		53.00000	59	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		57.00000	48	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,538.00000	4,642	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		17.00000	13	37.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,499.00000	7,607	37.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,769.00000	4,657	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,273.00000	3,161	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			4.00000	5	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,800.00000	1,692	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			32.00000	36	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			19.00000	15	37.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,251.00000	7,358	37.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,040.00000	947	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			172.00000	190	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			305.00000	266	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,236.00000	1,310	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			287.00000	251	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,318.00000	1,394	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			228.00000	199	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,660.00000	1,743	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			74.00000	64	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,906.00000	4,008	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,074.00000	2,963	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			6.00000	6	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,085.00000	1,975	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			17.00000	18	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,189.00000	1,089	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			120.00000	132	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			72.00000	62	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,003.00000	4,105	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			47.00000	40	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,979.00000	5,084	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,223.00000	3,112	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			5.00000	5	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,233.00000	2,121	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			14.00000	15	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,312.00000	1,208	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			93.00000	101	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,282.00000	2,170	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			14.00000	14	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,354.00000	1,249	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			85.00000	93	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,323.00000	3,211	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			4.00000	4	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,332.00000	2,220	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			13.00000	13	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,396.00000	1,292	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			78.00000	85	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			707.00000	630	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
\$ / R On 15/03/2010 Currency Future	7.85	Put			389.00000	423	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,124.00000	3,012	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			6.00000	6	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,134.00000	2,023	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			16.00000	16	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,229.00000	1,126	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			111.00000	119	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,422.00000	3,310	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			4.00000	4	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,430.00000	2,319	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			12.00000	12	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,483.00000	1,378	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			65.00000	71	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			760.00000	680	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			342.00000	373	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,472.00000	3,360	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			3.00000	3	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,480.00000	2,368	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			11.00000	11	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,527.00000	1,421	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			59.00000	65	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			788.00000	706	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			320.00000	350	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			69.00000	59	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,100.00000	4,202	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,621.00000	3,509	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			3.00000	3	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,628.00000	2,516	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			10.00000	10	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,662.00000	1,555	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			43.00000	48	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			48.00000	41	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,930.00000	5,034	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,671.00000	3,559	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			2.00000	2	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,678.00000	2,566	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			9.00000	9	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,708.00000	1,600	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			39.00000	44	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,771.00000	3,659	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			2.00000	2	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,777.00000	2,665	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			8.00000	8	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			972.00000	882	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			204.00000	225	20.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,721.00000	3,609	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			2.00000	2	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,727.00000	2,615	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			9.00000	9	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,754.00000	1,646	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			35.00000	40	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			939.00000	850	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			221.00000	244	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,571.00000	3,459	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			3.00000	3	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,579.00000	2,467	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			10.00000	10	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,617.00000	1,510	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			48.00000	53	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,820.00000	3,709	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			2.00000	2	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,826.00000	2,714	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			8.00000	8	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,847.00000	1,739	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			28.00000	32	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,006.00000	914	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			187.00000	207	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,970.00000	3,858	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,975.00000	2,863	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			7.00000	7	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,988.00000	1,880	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			20.00000	23	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,112.00000	1,016	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			144.00000	159	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,070.00000	3,958	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			58.00000	49	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,489.00000	4,593	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			33.00000	28	36.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,965.00000	6,071	36.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			14.00000	11	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,946.00000	8,054	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			32.00000	26	36.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,063.00000	6,170	36.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			14.00000	10	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,045.00000	8,154	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,870.00000	3,758	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			2.00000	2	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,876.00000	2,764	25.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.30	Put		8.00000	7	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,894.00000	1,785	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		25.00000	29	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		30.00000	25	36.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,162.00000	6,269	36.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		13.00000	10	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,145.00000	8,253	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		29.00000	24	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,261.00000	6,367	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		12.00000	9	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,244.00000	8,352	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		30.00000	25	36.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,211.00000	6,318	36.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		13.00000	9	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,194.00000	8,303	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		27.00000	22	36.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,409.00000	6,516	36.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		11.00000	8	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,393.00000	8,502	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		27.00000	22	36.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,458.00000	6,565	36.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		11.00000	8	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,443.00000	8,551	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,522.00000	3,410	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		3.00000	3	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,529.00000	2,417	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		11.00000	11	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		26.00000	21	36.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,508.00000	6,615	36.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		11.00000	8	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,492.00000	8,601	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		28.00000	23	36.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,310.00000	6,417	36.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		12.00000	9	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,293.00000	8,402	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		4,020.00000	3,908	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		1.00000	1	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		2,036.00000	1,927	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		18.00000	20	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		1,149.00000	1,052	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		130.00000	145	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		70.00000	60	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,052.00000	4,154	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		14.00000	11	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		7,996.00000	8,104	37.76	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	4.05	Call			4,119.00000	4,008	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	1	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			34.00000	28	36.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,915.00000	6,022	36.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			15.00000	11	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,896.00000	8,005	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,169.00000	4,058	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			1.00000	1	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,174.00000	3,062	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			5.00000	5	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,184.00000	2,072	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			15.00000	15	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,270.00000	1,167	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			102.00000	110	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			15.00000	11	37.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,847.00000	7,955	37.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,920.00000	3,808	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			2.00000	2	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,926.00000	2,814	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			7.00000	7	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,941.00000	1,832	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			22.00000	26	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			1,076.00000	981	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			157.00000	175	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			31.00000	26	36.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,113.00000	6,219	36.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			13.00000	10	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,095.00000	8,203	37.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.18490		8.29900		21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			677.00000	608	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			678.00000	723	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			906.00000	822	20.65	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			407.00000	437	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			697.00000	626	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			648.00000	691	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			420.00000	374	24.24	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,321.00000	1,389	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			658.00000	591	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			709.00000	756	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			739.00000	664	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			590.00000	629	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			718.00000	644	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			619.00000	660	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			623.00000	558	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			774.00000	824	22.19	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 14/06/2010 Currency Future	8.60	Call			574.00000	514	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			875.00000	929	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			130.00000	115	31.28	0.00	0	29,153.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,981.00000	4,080	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			544.00000	486	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			945.00000	1,001	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			381.00000	339	24.79	0.00	0	2,557.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,482.00000	1,554	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			516.00000	460	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,017.00000	1,075	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			530.00000	473	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			981.00000	1,038	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			606.00000	543	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			807.00000	858	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			590.00000	528	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			841.00000	893	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			559.00000	499	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			910.00000	965	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			503.00000	448	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,054.00000	1,113	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			465.00000	414	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,166.00000	1,229	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			490.00000	436	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,091.00000	1,152	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			453.00000	404	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,204.00000	1,269	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			431.00000	383	24.10	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,282.00000	1,349	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			442.00000	393	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,243.00000	1,308	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			477.00000	425	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,128.00000	1,190	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			364.00000	323	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,565.00000	1,638	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			339.00000	301	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,690.00000	1,766	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			355.00000	316	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,606.00000	1,681	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			324.00000	288	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,775.00000	1,853	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			347.00000	308	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,648.00000	1,723	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			141.00000	124	30.73	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,742.00000	3,840	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			332.00000	295	25.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,733.00000	1,810	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		291.00000	258	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,992.00000	2,074	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		273.00000	243	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,124.00000	2,208	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		247.00000	218	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,348.00000	2,433	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		268.00000	238	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,169.00000	2,253	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		285.00000	253	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,036.00000	2,118	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		381.00000	339	24.79	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,482.00000	1,554	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		806.00000	728	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		507.00000	543	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		317.00000	282	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,818.00000	1,897	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		304.00000	270	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,905.00000	1,985	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		279.00000	248	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,080.00000	2,163	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		257.00000	228	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,258.00000	2,343	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		120.00000	106	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,221.00000	4,321	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		783.00000	706	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		534.00000	571	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		310.00000	276	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,861.00000	1,941	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		297.00000	264	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,948.00000	2,029	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		263.00000	233	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,214.00000	2,298	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		252.00000	223	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,303.00000	2,388	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		118.00000	104	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,269.00000	4,369	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		304.00000	270	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,905.00000	1,985	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		257.00000	228	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,258.00000	2,343	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		236.00000	209	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,437.00000	2,524	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		113.00000	99	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,414.00000	4,514	32.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			285.00000	253	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,036.00000	2,118	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			252.00000	223	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,303.00000	2,388	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			241.00000	213	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,392.00000	2,478	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			231.00000	204	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,482.00000	2,569	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			222.00000	196	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,573.00000	2,661	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			107.00000	94	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,558.00000	4,659	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			310.00000	276	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,861.00000	1,941	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			114.00000	101	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,365.00000	4,466	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			933.00000	848	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			384.00000	413	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			372.00000	331	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,523.00000	1,596	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			297.00000	264	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,948.00000	2,029	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			960.00000	874	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			361.00000	389	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			317.00000	282	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,818.00000	1,897	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			128.00000	114	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,029.00000	4,129	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			988.00000	901	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			339.00000	366	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			391.00000	347	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,442.00000	1,512	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			372.00000	331	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,523.00000	1,596	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			126.00000	112	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,077.00000	4,177	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,017.00000	928	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			318.00000	343	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			400.00000	356	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,401.00000	1,471	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,550.00000	4,436	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,061.00000	2,947	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			12.00000	12	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,645.00000	1,536	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 14/06/2010 Currency Future	6.75	Put			96.00000	101	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			176.00000	155	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,127.00000	3,220	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			70.00000	61	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,021.00000	6,127	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			47.00000	40	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,498.00000	7,605	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,799.00000	4,685	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,308.00000	3,194	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			9.00000	9	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,863.00000	1,752	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			64.00000	67	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			193.00000	170	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,894.00000	2,985	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			116.00000	102	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,317.00000	4,417	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			75.00000	66	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,776.00000	5,881	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			50.00000	43	36.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,251.00000	7,358	36.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,173.00000	1,078	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			224.00000	243	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			410.00000	365	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,361.00000	1,430	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			355.00000	316	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,606.00000	1,681	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			143.00000	126	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,694.00000	3,792	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,110.00000	2,996	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			11.00000	11	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,139.00000	2,024	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			40.00000	39	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,282.00000	1,177	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			183.00000	193	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			179.00000	158	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,080.00000	3,173	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			93.00000	82	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,994.00000	5,097	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,330.00000	2,215	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			31.00000	30	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,438.00000	1,331	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			139.00000	146	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			136.00000	121	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,837.00000	3,936	30.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.00	Call		99.00000	87	32.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,800.00000	4,902	32.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		169.00000	150	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,220.00000	3,315	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		122.00000	108	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,173.00000	4,273	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		89.00000	78	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,140.00000	5,243	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,358.00000	3,243	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		9.00000	8	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,378.00000	2,264	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		29.00000	29	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,478.00000	1,371	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		129.00000	136	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		830.00000	750	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		481.00000	516	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		164.00000	144	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,315.00000	3,410	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		87.00000	76	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,238.00000	5,341	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,209.00000	3,095	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		10.00000	10	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,234.00000	2,119	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		35.00000	34	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,359.00000	1,253	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		160.00000	168	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		761.00000	685	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		562.00000	600	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		226.00000	200	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,527.00000	2,615	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		155.00000	137	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,456.00000	3,552	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		83.00000	73	33.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,384.00000	5,488	33.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,159.00000	3,045	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		10.00000	10	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,186.00000	2,071	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		37.00000	36	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,320.00000	1,215	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		171.00000	180	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		153.00000	135	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,504.00000	3,600	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		111.00000	97	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,462.00000	4,562	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		82.00000	72	33.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,433.00000	5,537	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		217.00000	192	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,618.00000	2,707	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		150.00000	133	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,551.00000	3,648	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		109.00000	96	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,510.00000	4,611	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		81.00000	71	33.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,482.00000	5,586	33.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		161.00000	142	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,362.00000	3,457	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		86.00000	75	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,287.00000	5,390	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,407.00000	3,293	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		8.00000	8	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,426.00000	2,312	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		27.00000	27	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,519.00000	1,412	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		120.00000	127	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		855.00000	774	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		456.00000	489	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		247.00000	218	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,348.00000	2,433	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		166.00000	147	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,267.00000	3,362	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		88.00000	77	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,189.00000	5,292	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,457.00000	3,342	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		8.00000	7	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,474.00000	2,360	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		25.00000	25	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,561.00000	1,452	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		112.00000	118	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		880.00000	798	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		431.00000	463	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,506.00000	3,392	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		7.00000	7	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,523.00000	2,409	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		24.00000	24	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,603.00000	1,494	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		104.00000	109	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		173.00000	152	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,174.00000	3,267	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		125.00000	110	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,126.00000	4,225	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		91.00000	80	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,092.00000	5,195	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,655.00000	3,541	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		6.00000	6	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,669.00000	2,555	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		20.00000	20	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,731.00000	1,621	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		82.00000	86	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		182.00000	161	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,033.00000	3,126	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		95.00000	83	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,946.00000	5,048	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,705.00000	3,591	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		6.00000	6	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,717.00000	2,603	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		18.00000	19	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,774.00000	1,664	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		75.00000	79	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		186.00000	164	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,987.00000	3,079	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		132.00000	117	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,933.00000	4,032	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		96.00000	84	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,897.00000	5,000	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,755.00000	3,640	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		6.00000	5	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,766.00000	2,652	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		17.00000	17	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,818.00000	1,708	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		69.00000	73	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,047.00000	957	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		298.00000	322	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		189.00000	167	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,940.00000	3,032	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		134.00000	119	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,885.00000	3,984	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		98.00000	86	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,849.00000	4,951	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,804.00000	3,690	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		5.00000	5	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,815.00000	2,701	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		16.00000	16	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,077.00000	986	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		278.00000	301	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,606.00000	3,491	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.70	Put		7.00000	6	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,620.00000	2,506	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		21.00000	21	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,688.00000	1,578	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		89.00000	93	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		66.00000	57	35.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,267.00000	6,372	35.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		158.00000	140	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,409.00000	3,505	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		65.00000	56	35.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,316.00000	6,421	35.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		64.00000	55	35.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,365.00000	6,470	35.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,003.00000	3,889	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		4.00000	4	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,011.00000	2,897	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		12.00000	13	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,044.00000	1,932	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		45.00000	47	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,207.00000	1,110	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		208.00000	226	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		106.00000	93	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,607.00000	4,708	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		70.00000	61	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,071.00000	6,176	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,053.00000	3,939	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		4.00000	4	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,091.00000	1,977	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		42.00000	43	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,244.00000	1,144	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		195.00000	209	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		41.00000	35	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,992.00000	8,100	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,953.00000	3,839	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		4.00000	4	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,962.00000	2,848	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		13.00000	13	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,998.00000	1,886	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		49.00000	51	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		69.00000	60	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,120.00000	6,225	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		40.00000	34	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,091.00000	8,199	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,854.00000	3,740	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		5.00000	5	27.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,864.00000	2,750	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			15.00000	15	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,907.00000	1,796	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			58.00000	61	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,109.00000	1,016	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			260.00000	281	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			67.00000	58	35.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,218.00000	6,323	35.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			38.00000	32	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,189.00000	8,297	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			37.00000	31	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,288.00000	8,396	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			38.00000	32	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,239.00000	8,347	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			217.00000	192	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,618.00000	2,707	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			109.00000	96	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,510.00000	4,611	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			62.00000	54	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,463.00000	6,569	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			35.00000	29	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,436.00000	8,544	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			62.00000	54	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,463.00000	6,569	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,556.00000	3,442	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			7.00000	7	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,571.00000	2,457	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			22.00000	22	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			213.00000	188	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,664.00000	2,753	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			61.00000	53	35.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,512.00000	6,618	35.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			34.00000	28	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,485.00000	8,593	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			209.00000	184	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,710.00000	2,799	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			60.00000	52	35.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,561.00000	6,667	35.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			33.00000	28	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,534.00000	8,643	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			36.00000	30	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,337.00000	8,445	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			41.00000	34	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,042.00000	8,150	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			4,102.00000	3,988	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.20	Put		3.00000	3	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		71.00000	62	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,972.00000	6,078	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		42.00000	36	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,943.00000	8,051	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,152.00000	4,038	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		3.00000	3	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		72.00000	63	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,923.00000	6,028	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		42.00000	36	37.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,893.00000	8,002	37.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.18180	13.08590		18.07	197,727.00	15	25,453.00
£ / R On 14/09/2009 Currency Future	13.10	Call		327.00000	366	18.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		341.00000	284	18.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		407.00000	454	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		271.00000	222	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		353.00000	394	18.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		317.00000	262	18.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		436.00000	486	18.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		250.00000	204	18.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		498.00000	552	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		212.00000	171	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		379.00000	424	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		293.00000	242	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		288.00000	314	18.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		402.00000	332	18.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		238.00000	258	18.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		502.00000	426	18.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		209.00000	226	19.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		573.00000	494	19.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		184.00000	198	19.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		648.00000	566	19.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		172.00000	186	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		686.00000	604	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		196.00000	212	19.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		610.00000	530	19.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		223.00000	241	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		537.00000	460	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		253.00000	275	18.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		467.00000	393	18.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		307.00000	339	18.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		371.00000	307	18.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		327.00000	366	18.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		341.00000	284	18.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Call			436.00000	486	18.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			250.00000	204	18.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			270.00000	294	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			434.00000	362	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			162.00000	174	19.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			726.00000	642	19.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			223.00000	241	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			537.00000	460	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			238.00000	258	18.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			502.00000	426	18.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			307.00000	339	18.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			371.00000	307	18.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			530.00000	587	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			195.00000	156	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			467.00000	519	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			231.00000	187	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			162.00000	174	19.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			726.00000	642	19.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			92.00000	98	21.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,106.00000	1,016	21.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			133.00000	143	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			848.00000	761	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			118.00000	126	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			932.00000	844	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			125.00000	134	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			889.00000	802	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			118.00000	126	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			932.00000	844	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			98.00000	104	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,062.00000	972	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			76.00000	81	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,241.00000	1,149	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			81.00000	86	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,195.00000	1,105	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			92.00000	98	21.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,106.00000	1,016	21.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			68.00000	72	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,332.00000	1,240	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			60.00000	64	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,424.00000	1,332	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			57.00000	60	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,471.00000	1,378	23.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			72.00000	76	22.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,286.00000	1,195	22.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			38.00000	41	24.67	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	14.85	Put			1,803.00000	1,709	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			30.00000	31	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,044.00000	1,950	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			20.00000	20	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,534.00000	2,438	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			24.00000	25	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,288.00000	2,193	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			26.00000	27	26.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,190.00000	2,095	26.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			28.00000	30	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,092.00000	1,998	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			38.00000	41	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,803.00000	1,709	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			51.00000	54	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,565.00000	1,472	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			43.00000	45	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,707.00000	1,614	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			30.00000	31	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,044.00000	1,950	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			33.00000	35	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,947.00000	1,853	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			36.00000	39	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,851.00000	1,757	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			31.00000	33	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,995.00000	1,901	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			35.00000	37	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,899.00000	1,805	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			41.00000	43	24.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,755.00000	1,661	24.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			36.00000	39	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,851.00000	1,757	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			25.00000	26	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,239.00000	2,144	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			27.00000	28	26.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,141.00000	2,047	26.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			45.00000	48	24.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,659.00000	1,566	24.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			24.00000	25	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,288.00000	2,193	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			20.00000	20	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,534.00000	2,438	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			22.00000	23	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,386.00000	2,291	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			19.00000	19	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,583.00000	2,487	27.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.70	Call			18.00000	18	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,632.00000	2,536	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			21.00000	22	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,435.00000	2,340	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			64.00000	68	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,378.00000	1,286	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			17.00000	17	28.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,731.00000	2,635	28.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			48.00000	51	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,612.00000	1,519	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			41.00000	43	24.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,755.00000	1,661	24.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			23.00000	24	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,337.00000	2,242	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			72.00000	76	22.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,286.00000	1,195	22.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			104.00000	111	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,018.00000	929	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			110.00000	118	21.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			975.00000	886	21.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			86.00000	92	21.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,150.00000	1,060	21.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			54.00000	57	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,518.00000	1,425	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			25.00000	26	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,239.00000	2,144	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	16	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,830.00000	2,734	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			23.00000	24	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,337.00000	2,242	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			17.00000	17	28.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,731.00000	2,635	28.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	16	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,830.00000	2,734	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			15.00000	14	29.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,929.00000	2,833	29.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			14.00000	13	29.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,028.00000	2,932	29.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			31.00000	33	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,995.00000	1,901	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			20.00000	21	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,484.00000	2,389	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			17.00000	17	28.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,682.00000	2,586	28.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			20.00000	21	27.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.55	Put			2,484.00000	2,389	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			16.00000	16	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,780.00000	2,684	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			15.00000	15	29.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,879.00000	2,783	29.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			14.00000	14	29.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,978.00000	2,882	29.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			64.00000	68	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,378.00000	1,286	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			12.00000	12	30.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,226.00000	3,130	30.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			86.00000	92	21.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,150.00000	1,060	21.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			48.00000	51	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,612.00000	1,519	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			28.00000	30	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,092.00000	1,998	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			51.00000	54	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,565.00000	1,472	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			142.00000	153	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			806.00000	721	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			125.00000	134	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			889.00000	802	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			98.00000	104	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,062.00000	972	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			54.00000	57	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,518.00000	1,425	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			133.00000	143	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			848.00000	761	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			152.00000	163	20.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			766.00000	681	20.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			68.00000	72	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,332.00000	1,240	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			172.00000	186	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			686.00000	604	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,986.00000	5,082	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,488.00000	3,583	34.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			2.00000	1	34.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,003.00000	2,095	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			17.00000	13	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			634.00000	698	18.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			148.00000	116	18.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			8.00000	7	34.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,022.00000	3,925	34.06	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 14/09/2009 Currency Future	18.60	Call		3.00000	2	38.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,517.00000	5,421	38.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		1.00000	1	42.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		7,016.00000	6,919	42.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,436.00000	5,532	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		3,937.00000	4,032	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		1.00000	1	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,445.00000	2,539	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		9.00000	7	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		994.00000	1,077	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		58.00000	46	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		10.00000	9	32.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,574.00000	3,478	32.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		4.00000	3	37.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		5,068.00000	4,972	37.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		2.00000	1	41.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,566.00000	6,470	41.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,686.00000	5,782	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,186.00000	4,282	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,693.00000	2,787	30.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		7.00000	5	30.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,227.00000	1,315	21.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		41.00000	33	21.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		11.00000	11	31.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,326.00000	3,229	31.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		4.00000	4	36.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,819.00000	4,722	36.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		2.00000	2	40.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,316.00000	6,220	40.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		599.00000	660	18.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		163.00000	128	18.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		708.00000	777	18.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		122.00000	95	18.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		564.00000	623	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		178.00000	141	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		747.00000	817	19.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		111.00000	85	19.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		671.00000	737	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		135.00000	105	18.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		467.00000	519	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		231.00000	187	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		564.00000	623	18.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.70	Put			178.00000	141	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			288.00000	314	18.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			402.00000	332	18.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,189.00000	3,284	33.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			3.00000	2	33.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,199.00000	2,292	28.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			13.00000	10	28.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			9.00000	8	33.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,823.00000	3,726	33.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			2.00000	2	39.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,816.00000	5,720	39.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			1.00000	1	45.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,815.00000	7,719	45.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,087.00000	4,182	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	0	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,090.00000	3,185	32.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			4.00000	3	32.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,101.00000	2,193	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			15.00000	12	27.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,132.00000	1,219	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			46.00000	38	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			8.00000	8	33.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,923.00000	3,826	33.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			2.00000	2	39.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,916.00000	5,820	39.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	45.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,915.00000	7,819	45.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,987.00000	4,082	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	0	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,990.00000	3,085	32.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			4.00000	3	32.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,038.00000	1,125	20.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			52.00000	43	20.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	2	39.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,016.00000	5,920	39.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	46.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,015.00000	7,919	46.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,941.00000	3,035	32.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			5.00000	4	32.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,954.00000	2,046	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			18.00000	14	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			8.00000	7	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,072.00000	3,975	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			2.00000	2	39.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,066.00000	5,970	39.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	46.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,065.00000	7,969	46.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,787.00000	3,883	35.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			1.00000	1	35.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,792.00000	2,886	31.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			6.00000	4	31.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,807.00000	1,899	25.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			21.00000	17	25.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			867.00000	943	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			81.00000	61	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			7.00000	6	34.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,221.00000	4,125	34.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			2.00000	2	40.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,216.00000	6,120	40.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			1.00000	1	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,215.00000	8,119	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,687.00000	3,783	35.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			1.00000	1	35.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,709.00000	1,801	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			24.00000	19	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			786.00000	858	19.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			100.00000	77	19.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			6.00000	6	35.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,320.00000	4,224	35.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			1.00000	1	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,315.00000	8,219	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,637.00000	3,733	35.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			2.00000	1	35.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,643.00000	2,737	30.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			7.00000	5	30.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,661.00000	1,752	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			25.00000	20	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			6.00000	6	35.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,370.00000	4,274	35.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			2.00000	2	40.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,366.00000	6,270	40.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			1.00000	1	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,365.00000	8,269	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,588.00000	3,683	34.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			2.00000	1	34.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,594.00000	2,688	30.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			8.00000	6	30.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,612.00000	1,703	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			26.00000	21	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			6.00000	5	35.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.50	Put		4,420.00000	4,324	35.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		2.00000	2	40.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,416.00000	6,320	40.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,415.00000	8,319	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,495.00000	2,588	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		9.00000	7	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,515.00000	1,605	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		29.00000	23	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		5.00000	5	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,520.00000	4,423	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call		2.00000	1	41.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,516.00000	6,420	41.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		1.00000	1	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,515.00000	8,419	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,538.00000	3,633	34.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		2.00000	1	34.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,544.00000	2,638	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		8.00000	6	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,563.00000	1,654	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		28.00000	22	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		6.00000	5	35.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,470.00000	4,373	35.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		2.00000	2	41.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,466.00000	6,370	41.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		1.00000	1	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,465.00000	8,369	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,737.00000	3,833	35.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		1.00000	1	35.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,742.00000	2,837	31.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		6.00000	5	31.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,758.00000	1,850	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		22.00000	18	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		826.00000	900	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		90.00000	69	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		7.00000	6	34.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,271.00000	4,174	34.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		2.00000	2	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,266.00000	6,170	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		1.00000	1	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,265.00000	8,169	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,887.00000	3,982	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		1.00000	1	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,891.00000	2,986	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		5.00000	4	32.03	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 14/09/2009 Currency Future	11.20	Call		1,905.00000	1,997	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		19.00000	15	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		951.00000	1,031	19.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		65.00000	49	19.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		7.00000	7	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		4,122.00000	4,025	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		2.00000	2	39.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		6,116.00000	6,020	39.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		1.00000	1	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		8,115.00000	8,019	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		4,136.00000	4,232	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put		1.00000	0	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call		3,139.00000	3,234	33.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put		4.00000	2	33.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call		2,150.00000	2,243	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put		14.00000	11	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call		1,179.00000	1,267	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put		43.00000	35	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call		9.00000	8	33.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put		3,873.00000	3,776	33.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call		2.00000	2	39.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put		5,866.00000	5,770	39.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call		1.00000	1	45.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put		7,865.00000	7,769	45.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call		4,286.00000	4,382	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put		0.00000	0	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call		3,289.00000	3,384	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put		3.00000	2	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call		2,297.00000	2,391	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put		12.00000	9	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call		1,322.00000	1,411	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put		36.00000	30	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call		9.00000	9	32.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put		3,723.00000	3,627	32.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call		2.00000	2	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put		5,717.00000	5,620	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call		1.00000	1	45.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put		7,715.00000	7,619	45.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call		4,336.00000	4,432	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put		0.00000	0	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call		3,338.00000	3,434	33.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put		3.00000	2	33.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call		2,347.00000	2,440	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put		11.00000	8	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call		1,370.00000	1,460	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 14/09/2009 Currency Future	11.75	Put		34.00000	28	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call		9.00000	9	32.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put		3,674.00000	3,577	32.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call		3.00000	2	38.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put		5,667.00000	5,570	38.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call		1.00000	1	45.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put		7,665.00000	7,569	45.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call		4,037.00000	4,132	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put		1.00000	0	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call		3,040.00000	3,135	32.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put		4.00000	3	32.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call		2,052.00000	2,144	27.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put		16.00000	12	27.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call		1,085.00000	1,172	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put		49.00000	40	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call		8.00000	7	33.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put		3,972.00000	3,876	33.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call		2.00000	2	39.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put		5,966.00000	5,870	39.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call		1.00000	1	46.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put		7,965.00000	7,869	46.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.40390	13.30930		18.51	53,615.60	4	14,363.00
£ / R On 14/12/2009 Currency Future	13.30	Call		610.00000	644	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		601.00000	540	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		655.00000	691	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		546.00000	488	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		679.00000	716	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		519.00000	462	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		753.00000	795	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		444.00000	391	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		728.00000	768	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		468.00000	414	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		553.00000	579	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		694.00000	626	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		502.00000	525	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		792.00000	721	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		486.00000	508	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		827.00000	754	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		441.00000	460	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		932.00000	856	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		427.00000	445	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		968.00000	891	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		456.00000	475	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		896.00000	821	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		470.00000	491	19.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.70	Put			861.00000	787	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			486.00000	508	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			827.00000	754	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			535.00000	560	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			726.00000	657	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			572.00000	599	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			662.00000	595	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			591.00000	621	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			631.00000	567	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			655.00000	691	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			546.00000	488	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			679.00000	716	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			519.00000	462	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			703.00000	742	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			494.00000	438	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			427.00000	445	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			968.00000	891	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			470.00000	491	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			861.00000	787	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			502.00000	525	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			792.00000	721	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			553.00000	579	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			694.00000	626	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			518.00000	542	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			759.00000	688	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			456.00000	475	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			896.00000	821	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			703.00000	742	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			494.00000	438	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			780.00000	823	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			420.00000	369	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			502.00000	525	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			792.00000	721	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			323.00000	334	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,313.00000	1,230	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			389.00000	404	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,079.00000	1,000	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			377.00000	391	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,117.00000	1,037	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			377.00000	391	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,117.00000	1,037	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			365.00000	379	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,156.00000	1,075	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			333.00000	345	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,273.00000	1,191	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
£ / R On 14/12/2009 Currency Future	14.45	Call			295.00000	305	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,436.00000	1,351	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			313.00000	324	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,354.00000	1,270	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			304.00000	314	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,394.00000	1,310	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			286.00000	295	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,477.00000	1,392	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			227.00000	233	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,818.00000	1,729	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			234.00000	240	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,774.00000	1,686	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			270.00000	278	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,560.00000	1,474	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			255.00000	262	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,645.00000	1,558	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			240.00000	247	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,731.00000	1,643	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			215.00000	220	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,906.00000	1,816	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			203.00000	208	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,994.00000	1,904	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			193.00000	197	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,083.00000	1,993	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			148.00000	153	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,439.00000	2,349	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			365.00000	379	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,156.00000	1,075	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			343.00000	356	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,234.00000	1,152	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			414.00000	431	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,005.00000	927	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			270.00000	278	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,560.00000	1,474	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			354.00000	367	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,195.00000	1,113	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			278.00000	287	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,518.00000	1,433	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			262.00000	270	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,603.00000	1,516	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			247.00000	254	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,688.00000	1,600	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			198.00000	202	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,039.00000	1,949	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			427.00000	445	19.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Put		968.00000	891	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		401.00000	417	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,042.00000	963	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		354.00000	367	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,195.00000	1,113	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		278.00000	287	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,518.00000	1,433	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		221.00000	227	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,862.00000	1,773	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		262.00000	270	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,603.00000	1,516	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		209.00000	214	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,950.00000	1,860	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		414.00000	431	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,005.00000	927	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		304.00000	314	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,394.00000	1,310	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		227.00000	233	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,818.00000	1,729	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		313.00000	324	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,354.00000	1,270	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,011.00000	5,105	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	1	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,529.00000	3,621	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		20.00000	17	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,069.00000	2,159	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		60.00000	55	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		863.00000	911	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		354.00000	307	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		129.00000	132	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,620.00000	2,528	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		46.00000	43	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,037.00000	3,939	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		27.00000	25	28.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,517.00000	5,422	28.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		16.00000	16	31.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,007.00000	6,912	31.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,460.00000	5,554	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	0	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,972.00000	4,065	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		13.00000	11	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,503.00000	2,594	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		44.00000	40	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,153.00000	1,219	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		193.00000	165	17.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.35	Call			177.00000	182	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,217.00000	2,128	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			63.00000	60	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,603.00000	3,506	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			31.00000	29	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,071.00000	4,975	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			19.00000	19	30.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,560.00000	6,465	30.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,710.00000	5,804	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,218.00000	4,311	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			9.00000	7	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,746.00000	2,838	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			37.00000	34	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,355.00000	1,431	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			145.00000	127	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			74.00000	72	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,365.00000	3,268	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			34.00000	31	26.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,824.00000	4,727	26.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			21.00000	21	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,311.00000	6,217	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			572.00000	599	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			662.00000	595	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			807.00000	852	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			397.00000	348	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			984.00000	1,039	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			275.00000	235	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			922.00000	973	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			313.00000	269	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			807.00000	852	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			397.00000	348	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			892.00000	942	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			333.00000	288	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			835.00000	881	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			375.00000	327	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			632.00000	667	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			573.00000	513	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			389.00000	404	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,079.00000	1,000	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			591.00000	621	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			631.00000	567	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			365.00000	379	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,156.00000	1,075	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			401.00000	417	19.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.95	Put		1,042.00000	963	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		535.00000	560	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		726.00000	657	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		3,235.00000	3,326	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		26.00000	23	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		2,261.00000	2,351	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		52.00000	47	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		53.00000	50	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		3,844.00000	3,746	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		24.00000	24	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		5,815.00000	5,720	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		13.00000	13	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		7,804.00000	7,709	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		4,120.00000	4,212	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		11.00000	8	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		3,137.00000	3,229	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		28.00000	25	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		2,165.00000	2,255	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		56.00000	51	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		1,271.00000	1,345	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		161.00000	141	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		49.00000	46	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		3,940.00000	3,842	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		24.00000	23	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		5,914.00000	5,819	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		13.00000	12	33.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		7,903.00000	7,808	33.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,991.00000	3,082	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		31.00000	28	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		2,023.00000	2,111	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		64.00000	57	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		45.00000	41	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,086.00000	3,987	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		23.00000	22	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,063.00000	5,969	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		12.00000	12	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,053.00000	7,958	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		4,022.00000	4,114	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		13.00000	10	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		3,040.00000	3,131	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		30.00000	27	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		1,189.00000	1,261	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		179.00000	157	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		183.00000	187	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,174.00000	2,083	23.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.30	Call		23.00000	23	29.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,014.00000	5,919	29.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		12.00000	12	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,003.00000	7,908	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,824.00000	3,917	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		15.00000	13	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,844.00000	2,935	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		35.00000	31	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,885.00000	1,970	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		75.00000	66	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		1,050.00000	1,107	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		240.00000	203	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		159.00000	164	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,350.00000	2,260	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		42.00000	38	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,233.00000	4,134	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		21.00000	21	30.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,212.00000	6,117	30.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		11.00000	11	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,201.00000	8,107	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,677.00000	3,769	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		17.00000	15	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,698.00000	2,789	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		38.00000	35	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,748.00000	1,832	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		89.00000	78	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		953.00000	1,006	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		294.00000	252	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		143.00000	147	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,484.00000	2,393	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		40.00000	36	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,381.00000	4,282	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		20.00000	20	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,361.00000	6,266	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		10.00000	10	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,350.00000	8,256	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,627.00000	3,720	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		18.00000	16	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,649.00000	2,740	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		40.00000	36	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,703.00000	1,786	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		94.00000	82	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		138.00000	142	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,529.00000	2,438	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		39.00000	36	25.82	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	17.70	Put			4,430.00000	4,332	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			20.00000	20	30.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,411.00000	6,316	30.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			9.00000	10	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,400.00000	8,306	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,578.00000	3,670	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			19.00000	17	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,600.00000	2,691	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			41.00000	37	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,659.00000	1,741	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			99.00000	87	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			134.00000	137	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,574.00000	2,483	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			38.00000	35	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,479.00000	4,381	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			20.00000	19	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,460.00000	6,366	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			9.00000	9	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,450.00000	8,355	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,480.00000	3,572	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			21.00000	18	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,570.00000	1,651	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			111.00000	97	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			125.00000	127	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,665.00000	2,573	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			37.00000	34	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,578.00000	4,480	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			9.00000	9	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,549.00000	8,455	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,552.00000	2,642	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			42.00000	39	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,614.00000	1,696	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			105.00000	92	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			38.00000	34	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,528.00000	4,430	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			19.00000	19	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,510.00000	6,415	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			9.00000	9	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,500.00000	8,405	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,775.00000	3,868	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			16.00000	14	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,795.00000	2,886	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			36.00000	32	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,839.00000	1,924	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			80.00000	70	19.34	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	12.55	Call		1,017.00000	1,072	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		257.00000	219	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		154.00000	158	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,394.00000	2,304	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		42.00000	38	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,282.00000	4,184	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		21.00000	21	30.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,262.00000	6,167	30.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		10.00000	11	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,251.00000	8,157	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,874.00000	3,967	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		14.00000	13	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,893.00000	2,984	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		34.00000	30	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,930.00000	2,016	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		71.00000	62	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		1,083.00000	1,142	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		224.00000	188	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		165.00000	171	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,305.00000	2,217	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		43.00000	39	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,184.00000	4,085	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		22.00000	22	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,163.00000	6,068	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		11.00000	11	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,152.00000	8,057	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,267.00000	4,360	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		8.00000	6	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,284.00000	3,375	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		24.00000	22	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,310.00000	2,400	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		50.00000	46	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,397.00000	1,474	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		138.00000	120	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		209.00000	214	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,950.00000	1,860	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		55.00000	52	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,795.00000	3,698	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		25.00000	24	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,765.00000	5,670	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		13.00000	13	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,754.00000	7,659	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,317.00000	4,410	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		7.00000	6	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,333.00000	3,425	25.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.00	Put		23.00000	21	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,358.00000	2,448	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		49.00000	44	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,440.00000	1,518	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		130.00000	114	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		57.00000	54	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		3,747.00000	3,650	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		25.00000	24	29.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		5,716.00000	5,620	29.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		13.00000	13	32.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		7,704.00000	7,609	32.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		4,169.00000	4,261	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		10.00000	8	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		3,186.00000	3,277	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		27.00000	24	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		2,213.00000	2,303	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		54.00000	49	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		1,312.00000	1,388	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		153.00000	134	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		198.00000	202	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,039.00000	1,949	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		51.00000	48	24.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		3,892.00000	3,794	24.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		24.00000	23	29.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		5,865.00000	5,770	29.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		13.00000	12	32.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		7,853.00000	7,759	32.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		4,071.00000	4,163	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		12.00000	9	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		3,088.00000	3,180	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		29.00000	26	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		2,117.00000	2,207	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		58.00000	53	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		1,229.00000	1,303	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		170.00000	149	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		188.00000	192	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,128.00000	2,038	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		48.00000	44	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		3,989.00000	3,891	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		23.00000	23	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		5,964.00000	5,869	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		12.00000	12	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		7,953.00000	7,858	33.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.62550	13.53040		18.67	0.00	0	58.00
£ / R On 15/03/2010 Currency Future	13.55	Call		799.00000	827	18.60	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	13.55	Put			819.00000	752	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,104.00000	1,149	17.61	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			473.00000	423	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			861.00000	893	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			731.00000	668	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			472.00000	483	20.88	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,641.00000	1,558	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			819.00000	849	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			789.00000	723	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			883.00000	916	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			703.00000	641	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			951.00000	988	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			621.00000	563	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			928.00000	964	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			648.00000	588	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			762.00000	787	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			881.00000	812	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			710.00000	732	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			979.00000	907	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			677.00000	698	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,047.00000	973	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			631.00000	650	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,151.00000	1,075	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			661.00000	682	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,081.00000	1,006	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			693.00000	715	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,013.00000	940	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			726.00000	750	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			946.00000	875	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			780.00000	807	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			850.00000	781	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			840.00000	871	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			760.00000	695	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			905.00000	940	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			675.00000	614	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			744.00000	769	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			914.00000	843	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,060.00000	4,151	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			29.00000	26	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,085.00000	3,177	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			55.00000	51	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,128.00000	2,210	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			98.00000	84	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,343.00000	1,401	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			312.00000	275	17.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Call			515.00000	528	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,484.00000	1,403	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			339.00000	345	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,309.00000	2,220	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			223.00000	226	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,193.00000	3,101	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			153.00000	154	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,122.00000	4,029	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,963.00000	4,055	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			32.00000	30	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,988.00000	3,080	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			58.00000	54	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,038.00000	2,114	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			108.00000	89	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,278.00000	1,331	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			347.00000	305	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			493.00000	505	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,562.00000	1,480	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			326.00000	332	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,395.00000	2,307	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			215.00000	217	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,284.00000	3,192	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			147.00000	149	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,216.00000	4,123	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,865.00000	3,957	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			34.00000	32	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,892.00000	2,983	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			61.00000	57	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,954.00000	2,028	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			123.00000	103	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,217.00000	1,268	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			387.00000	342	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			312.00000	318	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,481.00000	2,392	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			206.00000	209	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,376.00000	3,283	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			140.00000	142	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,310.00000	4,216	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,767.00000	3,859	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			36.00000	34	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,795.00000	2,885	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			65.00000	60	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,871.00000	1,943	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			141.00000	118	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,159.00000	1,207	17.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put			429.00000	382	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			452.00000	462	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,721.00000	1,637	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			299.00000	304	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,568.00000	2,479	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			198.00000	201	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,468.00000	3,375	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			134.00000	135	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,404.00000	4,310	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,620.00000	3,712	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			40.00000	37	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,651.00000	2,740	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			71.00000	64	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,750.00000	1,819	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			170.00000	144	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,077.00000	1,121	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			497.00000	445	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			424.00000	433	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,843.00000	1,758	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			280.00000	285	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,700.00000	2,609	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			187.00000	189	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,607.00000	3,514	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			125.00000	126	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,545.00000	4,451	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,718.00000	3,810	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			37.00000	35	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,747.00000	2,837	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			67.00000	61	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,830.00000	1,902	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			150.00000	126	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,131.00000	1,178	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			451.00000	402	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			442.00000	452	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,762.00000	1,677	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			292.00000	298	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,612.00000	2,522	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			195.00000	197	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,514.00000	3,421	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			131.00000	132	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,451.00000	4,357	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,012.00000	4,103	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			31.00000	28	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,037.00000	3,128	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			56.00000	53	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	11.55	Call			2,081.00000	2,162	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			101.00000	86	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,309.00000	1,366	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			328.00000	290	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			504.00000	516	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,523.00000	1,441	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			333.00000	339	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,352.00000	2,263	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			219.00000	222	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,238.00000	3,146	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			150.00000	151	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,170.00000	4,076	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,816.00000	3,908	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			35.00000	33	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,843.00000	2,934	20.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			63.00000	58	20.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,912.00000	1,986	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			132.00000	110	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,188.00000	1,237	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			408.00000	362	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			461.00000	473	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,681.00000	1,597	20.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			305.00000	311	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,525.00000	2,435	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			202.00000	205	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,422.00000	3,329	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			137.00000	139	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,357.00000	4,263	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,914.00000	4,006	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			33.00000	31	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,940.00000	3,031	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			60.00000	56	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,996.00000	2,071	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			115.00000	95	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,247.00000	1,299	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			367.00000	324	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			482.00000	494	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,601.00000	1,518	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			319.00000	325	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,438.00000	2,349	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			210.00000	213	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,330.00000	3,237	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			143.00000	145	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,263.00000	4,170	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,669.00000	3,761	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.90	Put		39.00000	36	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,699.00000	2,788	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		69.00000	63	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,790.00000	1,860	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		160.00000	135	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		433.00000	443	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,802.00000	1,717	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		286.00000	291	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,656.00000	2,566	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		191.00000	193	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,560.00000	3,467	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		128.00000	129	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,498.00000	4,404	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		744.00000	769	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		914.00000	843	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		4,252.00000	4,345	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		22.00000	19	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		3,279.00000	3,371	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		49.00000	45	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,317.00000	2,402	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		87.00000	76	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,484.00000	1,546	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		253.00000	220	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		563.00000	579	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,333.00000	1,253	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		367.00000	374	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,137.00000	2,049	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		242.00000	246	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,012.00000	2,920	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		164.00000	166	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		3,934.00000	3,840	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		69.00000	69	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		5,839.00000	5,743	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		30.00000	30	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		7,800.00000	7,704	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		4,108.00000	4,200	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		27.00000	24	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		3,133.00000	3,225	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		53.00000	50	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		2,175.00000	2,258	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		95.00000	82	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,377.00000	1,436	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		297.00000	261	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		346.00000	352	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,266.00000	2,177	22.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.45	Call			156.00000	157	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,075.00000	3,981	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			65.00000	64	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,984.00000	5,889	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			28.00000	28	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,948.00000	7,853	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			62.00000	61	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,082.00000	5,986	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			27.00000	27	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,047.00000	7,952	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			61.00000	60	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,130.00000	6,035	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			26.00000	27	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,096.00000	8,001	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			57.00000	56	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,277.00000	6,181	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			24.00000	25	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,244.00000	8,149	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			55.00000	54	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,374.00000	6,279	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			23.00000	23	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,343.00000	8,248	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			53.00000	53	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,423.00000	6,327	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			23.00000	23	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,392.00000	8,297	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			52.00000	52	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,472.00000	6,376	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			22.00000	22	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,442.00000	8,347	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,522.00000	3,615	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			42.00000	39	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,555.00000	2,643	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			75.00000	67	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,672.00000	1,739	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			191.00000	163	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			1,025.00000	1,066	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			545.00000	490	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			269.00000	273	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,788.00000	2,697	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			120.00000	121	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,639.00000	4,545	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			50.00000	50	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,570.00000	6,474	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			21.00000	21	28.41	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	22.05	Put		8,540.00000	8,445	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		56.00000	55	27.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,325.00000	6,230	27.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		24.00000	24	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,293.00000	8,198	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		60.00000	59	27.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,179.00000	6,083	27.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		26.00000	26	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,145.00000	8,050	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,156.00000	4,248	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		25.00000	22	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,182.00000	3,274	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		52.00000	48	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,222.00000	2,306	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		92.00000	80	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,412.00000	1,472	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		282.00000	247	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		353.00000	359	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,222.00000	2,134	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		158.00000	160	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,028.00000	3,934	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		66.00000	66	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,936.00000	5,840	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		29.00000	29	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,898.00000	7,803	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,301.00000	4,393	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		20.00000	18	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,328.00000	3,420	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		47.00000	44	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,365.00000	2,450	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		84.00000	74	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,520.00000	1,584	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		240.00000	208	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		375.00000	382	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,094.00000	2,007	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		167.00000	169	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,887.00000	3,793	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		71.00000	70	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,790.00000	5,695	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		31.00000	31	28.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,750.00000	7,655	28.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,349.00000	4,442	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		19.00000	16	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,376.00000	3,468	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		46.00000	43	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.20	Call		2,412.00000	2,498	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		82.00000	73	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,557.00000	1,622	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		227.00000	196	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		382.00000	390	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,052.00000	1,965	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		170.00000	172	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,840.00000	3,747	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		72.00000	72	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,742.00000	5,646	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		31.00000	31	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,701.00000	7,606	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,204.00000	4,296	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		24.00000	21	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,230.00000	3,322	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		50.00000	47	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,270.00000	2,354	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		89.00000	78	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,448.00000	1,509	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		267.00000	233	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		360.00000	367	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,180.00000	2,091	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		161.00000	163	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		3,981.00000	3,887	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		68.00000	67	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,887.00000	5,792	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		29.00000	29	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,849.00000	7,754	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		64.00000	63	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,033.00000	5,937	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		28.00000	28	28.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		7,997.00000	7,902	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.83910	13.74310		18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		976.00000	1,004	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		983.00000	915	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,035.00000	1,066	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		892.00000	827	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		995.00000	1,024	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		952.00000	885	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,056.00000	1,087	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		863.00000	798	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,120.00000	1,155	18.22	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	13.40	Put		777.00000	716	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,098.00000	1,132	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		805.00000	743	18.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.65	Call			1,015.00000	1,045	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			922.00000	856	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			921.00000	946	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,078.00000	1,007	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			870.00000	893	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,177.00000	1,104	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			853.00000	876	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,210.00000	1,137	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			807.00000	827	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,314.00000	1,238	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			271.00000	274	24.41	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,028.00000	3,935	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			792.00000	811	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,349.00000	1,272	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			822.00000	843	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,279.00000	1,204	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			837.00000	859	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,244.00000	1,170	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			903.00000	928	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,110.00000	1,039	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			957.00000	984	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,014.00000	945	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			903.00000	928	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,110.00000	1,039	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			886.00000	910	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,143.00000	1,071	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			921.00000	946	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,078.00000	1,007	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			995.00000	1,024	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			952.00000	885	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			939.00000	965	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,046.00000	976	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,077.00000	1,109	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			834.00000	770	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,189.00000	1,227	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			696.00000	638	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,143.00000	1,178	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			750.00000	689	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			709.00000	726	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,566.00000	1,486	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			777.00000	796	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,384.00000	1,307	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,722.00000	1,785	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			329.00000	296	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,395.00000	1,441	17.36	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	12.85	Put		502.00000	452	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		547.00000	557	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,154.00000	2,068	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		390.00000	397	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,997.00000	2,908	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		283.00000	287	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,890.00000	3,798	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		208.00000	210	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,815.00000	4,721	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,758.00000	1,822	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		315.00000	283	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,423.00000	1,473	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		480.00000	434	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,166.00000	1,202	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		723.00000	663	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		556.00000	566	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,113.00000	2,027	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		397.00000	404	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,954.00000	2,865	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		288.00000	291	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,845.00000	3,752	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		211.00000	214	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,768.00000	4,674	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,152.00000	5,247	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		9.00000	8	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,699.00000	3,793	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		56.00000	54	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,306.00000	2,386	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		163.00000	146	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,262.00000	1,303	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		619.00000	564	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		425.00000	433	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,782.00000	2,694	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		263.00000	266	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,120.00000	4,026	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		166.00000	168	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,523.00000	5,428	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		105.00000	105	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,962.00000	6,866	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,597.00000	5,692	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		4.00000	3	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,136.00000	4,227	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		43.00000	38	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,701.00000	2,787	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		108.00000	98	18.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.65	Call		1,516.00000	1,573	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		423.00000	384	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		496.00000	504	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,403.00000	2,315	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		301.00000	305	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,708.00000	3,616	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		190.00000	192	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,097.00000	5,003	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		122.00000	122	26.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,528.00000	6,433	26.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,846.00000	5,941	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	2	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,374.00000	4,466	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		31.00000	27	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,928.00000	3,016	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		85.00000	77	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,687.00000	1,749	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		344.00000	309	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		538.00000	547	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,195.00000	2,108	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		326.00000	330	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,483.00000	3,391	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		205.00000	207	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,862.00000	4,768	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		132.00000	133	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,289.00000	6,194	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,278.00000	4,370	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		35.00000	31	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,309.00000	3,402	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		66.00000	63	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,392.00000	2,473	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		149.00000	134	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,617.00000	1,677	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		374.00000	338	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		736.00000	753	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,492.00000	1,414	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		520.00000	529	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,277.00000	2,190	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		371.00000	377	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,128.00000	3,038	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,407.00000	3,500	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		64.00000	61	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,479.00000	2,562	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		136.00000	123	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		763.00000	781	19.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.40	Put			1,420.00000	1,342	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			384.00000	390	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,041.00000	2,951	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			279.00000	282	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,936.00000	3,843	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,422.00000	4,514	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			29.00000	25	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,455.00000	3,549	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			62.00000	60	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,523.00000	2,606	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			130.00000	117	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			267.00000	270	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,074.00000	3,981	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			672.00000	687	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,679.00000	1,598	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			480.00000	488	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,487.00000	2,399	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			342.00000	347	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,349.00000	3,258	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			252.00000	254	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,259.00000	4,165	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			616.00000	628	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,872.00000	1,789	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			440.00000	448	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,697.00000	2,609	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			316.00000	320	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,573.00000	3,481	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			232.00000	235	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,489.00000	4,396	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,042.00000	4,132	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			49.00000	43	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,066.00000	3,159	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			73.00000	70	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,179.00000	2,256	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			186.00000	167	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,451.00000	1,506	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			458.00000	417	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			565.00000	576	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,072.00000	1,987	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			404.00000	411	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,911.00000	2,822	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			292.00000	296	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,799.00000	3,707	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			215.00000	217	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,722.00000	4,628	25.25	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	9.90	Call			3,895.00000	3,989	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			52.00000	49	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,059.00000	2,130	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			216.00000	191	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,367.00000	1,412	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			524.00000	473	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,846.00000	3,940	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			53.00000	50	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,882.00000	2,970	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			89.00000	81	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,020.00000	2,090	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			227.00000	201	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,340.00000	1,384	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			547.00000	495	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			529.00000	538	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,236.00000	2,149	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			377.00000	384	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,084.00000	2,995	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			275.00000	278	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,982.00000	3,889	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			202.00000	204	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,909.00000	4,815	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,748.00000	3,842	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			55.00000	53	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,792.00000	2,878	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			98.00000	89	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,943.00000	2,012	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			250.00000	223	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,288.00000	1,330	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			595.00000	541	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			512.00000	521	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,319.00000	2,232	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			365.00000	371	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,172.00000	3,082	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			196.00000	198	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,003.00000	4,909	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,650.00000	3,744	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			57.00000	55	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,868.00000	1,934	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			275.00000	245	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,238.00000	1,277	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			644.00000	588	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			353.00000	359	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,260.00000	3,170	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			259.00000	262	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Put		4,166.00000	4,073	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,944.00000	4,037	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		51.00000	48	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,974.00000	3,062	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		81.00000	73	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,099.00000	2,171	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		206.00000	182	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,089.00000	4,179	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		46.00000	40	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,115.00000	3,208	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		72.00000	69	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,221.00000	2,299	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		178.00000	160	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,484.00000	1,539	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		441.00000	400	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		575.00000	586	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,032.00000	1,947	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		411.00000	418	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,868.00000	2,779	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		297.00000	300	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,754.00000	3,661	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		218.00000	220	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,675.00000	4,581	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,115.00000	3,208	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		72.00000	69	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,221.00000	2,299	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		178.00000	160	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,484.00000	1,539	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		441.00000	400	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		575.00000	586	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,032.00000	1,947	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,797.00000	3,891	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		54.00000	52	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,837.00000	2,924	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		94.00000	85	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,982.00000	2,051	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		238.00000	212	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,314.00000	1,357	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		571.00000	518	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		199.00000	201	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,956.00000	4,862	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,746.00000	2,832	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		103.00000	93	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,905.00000	1,973	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		262.00000	234	17.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.60	Call			504.00000	512	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,361.00000	2,273	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			359.00000	365	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,216.00000	3,126	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			193.00000	195	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,050.00000	4,956	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,231.00000	4,322	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			38.00000	33	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,261.00000	3,354	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			68.00000	65	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,349.00000	2,429	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			156.00000	140	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,583.00000	1,642	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			390.00000	353	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			605.00000	617	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,912.00000	1,828	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			432.00000	440	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,739.00000	2,651	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			311.00000	315	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,618.00000	3,526	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			229.00000	231	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,535.00000	4,442	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			147.00000	147	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,954.00000	5,858	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			78.00000	77	27.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,885.00000	7,788	27.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,163.00000	3,256	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			70.00000	67	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,263.00000	2,342	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			170.00000	153	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			143.00000	143	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,050.00000	5,954	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			75.00000	75	27.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			7,982.00000	7,886	27.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			139.00000	139	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,146.00000	6,050	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			73.00000	73	27.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,080.00000	7,983	27.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,993.00000	4,085	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			50.00000	45	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			3,020.00000	3,111	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			77.00000	72	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			2,138.00000	2,213	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			195.00000	174	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			472.00000	480	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.80	Put		2,529.00000	2,441	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		248.00000	250	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,304.00000	4,211	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		137.00000	138	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,193.00000	6,098	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		72.00000	71	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,129.00000	8,032	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,882.00000	2,970	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		89.00000	81	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,020.00000	2,090	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		227.00000	201	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,340.00000	1,384	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		547.00000	495	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		448.00000	456	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,655.00000	2,567	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		236.00000	239	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,443.00000	4,350	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		130.00000	131	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,337.00000	6,242	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		67.00000	67	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,274.00000	8,178	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		448.00000	456	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,655.00000	2,567	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		128.00000	129	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,385.00000	6,290	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		66.00000	66	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,323.00000	8,227	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		418.00000	425	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		2,825.00000	2,736	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		221.00000	224	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,628.00000	4,535	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		62.00000	62	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,469.00000	8,373	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		3,602.00000	3,695	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		59.00000	56	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		2,657.00000	2,741	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		113.00000	102	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,831.00000	1,896	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		288.00000	257	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		1,213.00000	1,252	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		670.00000	613	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		120.00000	120	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,576.00000	6,481	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		61.00000	61	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,518.00000	8,422	27.90	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	10.30	Call			3,504.00000	3,597	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			61.00000	58	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,568.00000	2,651	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			124.00000	112	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			116.00000	116	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,673.00000	6,577	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			58.00000	58	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,615.00000	8,519	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,553.00000	3,646	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			60.00000	57	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,612.00000	2,696	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			119.00000	107	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,794.00000	1,859	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			301.00000	270	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			118.00000	118	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,625.00000	6,529	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			59.00000	59	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,566.00000	8,470	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			225.00000	228	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,582.00000	4,488	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			124.00000	125	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,480.00000	6,385	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			63.00000	63	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,420.00000	8,324	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			456.00000	464	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,613.00000	2,525	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			240.00000	243	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,397.00000	4,304	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			69.00000	69	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,226.00000	8,130	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			4,326.00000	4,418	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			33.00000	29	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			3,358.00000	3,451	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			65.00000	62	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			2,436.00000	2,517	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			143.00000	128	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,652.00000	1,713	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put			359.00000	324	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			151.00000	152	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			5,858.00000	5,762	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			80.00000	80	27.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			7,787.00000	7,691	27.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			153.00000	154	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			5,810.00000	5,715	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			81.00000	81	27.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.40	Put		7,738.00000	7,642	27.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,183.00000	4,274	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		40.00000	35	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,212.00000	3,305	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		69.00000	66	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,550.00000	1,607	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		406.00000	368	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		145.00000	145	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,002.00000	5,906	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		77.00000	76	27.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,933.00000	7,837	27.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		488.00000	496	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,445.00000	2,357	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		255.00000	258	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,212.00000	4,119	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		141.00000	141	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,098.00000	6,002	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		74.00000	74	27.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,031.00000	7,935	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.23240	11.19430		17.86	168,486.00	15	21,857.00
€ / R On 14/09/2009 Currency Future	11.20	Call		277.00000	289	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		283.00000	257	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		360.00000	375	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		216.00000	193	18.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		257.00000	263	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		313.00000	281	17.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		304.00000	316	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		259.00000	234	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		304.00000	316	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		259.00000	234	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		390.00000	407	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		196.00000	175	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		331.00000	345	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		237.00000	213	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		205.00000	208	18.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		411.00000	376	18.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		163.00000	164	19.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		519.00000	482	19.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		140.00000	141	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		596.00000	558	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		140.00000	141	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		596.00000	558	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		130.00000	130	19.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		636.00000	598	19.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.60	Call			151.00000	152	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			557.00000	520	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			176.00000	178	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			482.00000	445	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			239.00000	243	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			344.00000	311	18.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			42.00000	40	23.60	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,347.00000	1,308	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			221.00000	225	18.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			377.00000	343	18.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			190.00000	192	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			446.00000	410	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			190.00000	192	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			446.00000	410	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			221.00000	225	18.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			377.00000	343	18.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			112.00000	111	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			718.00000	679	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			104.00000	103	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			760.00000	721	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			121.00000	120	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			676.00000	638	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			97.00000	95	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			802.00000	763	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			83.00000	82	21.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			889.00000	850	21.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			90.00000	88	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			845.00000	806	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			78.00000	76	21.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			933.00000	894	21.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			72.00000	71	21.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			978.00000	938	21.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			48.00000	46	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,253.00000	1,213	23.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			54.00000	53	22.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,160.00000	1,120	22.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			58.00000	57	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,114.00000	1,074	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			44.00000	43	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,300.00000	1,260	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			37.00000	35	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,442.00000	1,403	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			34.00000	33	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,490.00000	1,450	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			28.00000	27	24.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.80	Put		1,634.00000	1,595	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		22.00000	21	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,828.00000	1,789	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		18.00000	17	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		2,024.00000	1,984	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		19.00000	18	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,975.00000	1,935	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		19.00000	18	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,975.00000	1,935	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		13.00000	12	27.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,318.00000	2,279	27.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		12.00000	11	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,368.00000	2,329	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		13.00000	12	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,269.00000	2,230	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		14.00000	13	27.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,220.00000	2,181	27.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		15.00000	14	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,171.00000	2,132	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		15.00000	14	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,171.00000	2,132	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		17.00000	16	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		2,073.00000	2,034	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		10.00000	9	28.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,516.00000	2,477	28.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		8.00000	8	29.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,664.00000	2,625	29.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		8.00000	7	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,714.00000	2,675	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		11.00000	10	28.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,417.00000	2,378	28.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		16.00000	15	27.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,122.00000	2,083	27.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		16.00000	15	27.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,122.00000	2,083	27.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		14.00000	13	27.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,220.00000	2,181	27.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		21.00000	20	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,877.00000	1,838	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		9.00000	9	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,565.00000	2,526	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		11.00000	10	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,466.00000	2,427	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		8.00000	7	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,714.00000	2,675	29.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.95	Call			8.00000	7	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,763.00000	2,725	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			7.00000	7	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,813.00000	2,774	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			7.00000	6	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,912.00000	2,873	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			9.00000	8	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,615.00000	2,576	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			20.00000	19	26.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,926.00000	1,886	26.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			6.00000	5	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,012.00000	2,973	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			3.00000	3	32.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,659.00000	3,620	32.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			9.00000	8	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,615.00000	2,576	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			7.00000	6	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,912.00000	2,873	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			5.00000	5	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,111.00000	3,072	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	4	31.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,211.00000	3,172	31.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			4.00000	4	31.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,310.00000	3,272	31.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			4.00000	4	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,410.00000	3,371	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			11.00000	10	28.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,417.00000	2,378	28.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			5.00000	5	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,111.00000	3,072	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	4	31.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,211.00000	3,172	31.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			32.00000	31	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,538.00000	1,498	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			28.00000	27	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,634.00000	1,595	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			25.00000	24	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,731.00000	1,691	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			12.00000	11	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,368.00000	2,329	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			7.00000	6	29.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,863.00000	2,824	29.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			6.00000	6	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,962.00000	2,923	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			6.00000	5	30.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.25	Put			3,061.00000	3,023	30.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			20.00000	19	26.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,926.00000	1,886	26.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			25.00000	24	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,731.00000	1,691	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			27.00000	25	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,682.00000	1,643	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			24.00000	22	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,779.00000	1,740	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			8.00000	8	29.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,664.00000	2,625	29.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			21.00000	20	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,877.00000	1,838	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			11.00000	10	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,466.00000	2,427	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			30.00000	29	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,586.00000	1,546	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			37.00000	35	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,442.00000	1,403	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			51.00000	49	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,207.00000	1,167	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			39.00000	37	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,395.00000	1,355	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			67.00000	66	21.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,023.00000	983	21.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			51.00000	49	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,207.00000	1,167	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			27.00000	25	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,682.00000	1,643	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			72.00000	71	21.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			978.00000	938	21.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			63.00000	61	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,068.00000	1,029	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			67.00000	66	21.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,023.00000	983	21.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			34.00000	33	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,490.00000	1,450	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,794.00000	4,832	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,295.00000	3,333	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	31.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,802.00000	1,839	25.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			8.00000	7	25.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			455.00000	474	18.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			161.00000	142	18.48	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	15.40	Call			2.00000	2	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,208.00000	4,169	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	40.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,707.00000	5,668	40.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			1.00000	1	46.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,206.00000	7,168	46.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,094.00000	5,132	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,594.00000	3,632	31.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	31.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,099.00000	2,136	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			5.00000	4	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			677.00000	703	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			83.00000	71	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			3.00000	2	33.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,908.00000	3,870	33.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	39.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,407.00000	5,368	39.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			1.00000	1	45.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,906.00000	6,868	45.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,244.00000	5,282	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,744.00000	3,782	31.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	31.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,248.00000	2,285	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			3.00000	3	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			802.00000	831	19.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			57.00000	48	19.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			3.00000	3	33.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,759.00000	3,720	33.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	38.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,257.00000	5,219	38.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			1.00000	1	44.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,756.00000	6,718	44.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			205.00000	208	18.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			411.00000	376	18.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			97.00000	95	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			802.00000	763	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			151.00000	152	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			557.00000	520	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			104.00000	103	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			760.00000	721	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			422.00000	440	18.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			178.00000	158	18.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			561.00000	584	18.75	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	10.75	Put			117.00000	101	18.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			489.00000	510	18.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			145.00000	127	18.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			599.00000	623	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			104.00000	90	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			525.00000	546	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			130.00000	114	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,194.00000	4,232	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,195.00000	3,233	31.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	31.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,198.00000	2,235	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			4.00000	3	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,215.00000	1,250	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			21.00000	18	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			3.00000	3	33.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,809.00000	3,770	33.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	40.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,807.00000	5,768	40.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			1.00000	0	48.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,806.00000	7,768	48.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,044.00000	4,082	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,045.00000	3,083	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			1.00000	0	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,050.00000	2,087	27.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			5.00000	4	27.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,071.00000	1,106	20.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			27.00000	23	20.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			3.00000	2	34.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,958.00000	3,920	34.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	41.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,956.00000	5,918	41.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			1.00000	0	49.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,956.00000	7,918	49.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,944.00000	3,982	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,945.00000	2,983	31.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			1.00000	1	31.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,951.00000	1,988	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			6.00000	5	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			978.00000	1,010	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			34.00000	28	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			2.00000	2	34.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,058.00000	4,020	34.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.25	Call		1.00000	1	41.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		6,056.00000	6,018	41.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		1.00000	0	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		8,056.00000	8,018	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		3,894.00000	3,932	31.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	31.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		2,895.00000	2,933	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		1.00000	1	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		1,901.00000	1,938	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		7.00000	6	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		933.00000	964	19.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		39.00000	32	19.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		2.00000	2	34.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		4,108.00000	4,070	34.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		1.00000	1	41.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		6,106.00000	6,068	41.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		8,106.00000	8,068	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		3,694.00000	3,732	31.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	31.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		2,696.00000	2,733	30.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		1.00000	1	30.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		1,703.00000	1,740	24.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		9.00000	8	24.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		759.00000	787	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		65.00000	55	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		2.00000	2	35.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		4,308.00000	4,269	35.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		1.00000	1	42.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		6,306.00000	6,268	42.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		8,306.00000	8,268	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		3,644.00000	3,682	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		2,646.00000	2,683	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		1.00000	1	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		1,654.00000	1,691	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		10.00000	8	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		718.00000	745	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		73.00000	63	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		2.00000	2	35.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		4,358.00000	4,319	35.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		1.00000	1	42.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		6,356.00000	6,318	42.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	49.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.55	Put			8,356.00000	8,318	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,596.00000	2,634	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			2.00000	1	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,605.00000	1,641	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			11.00000	9	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			2.00000	2	35.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,408.00000	4,369	35.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			1.00000	1	43.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,406.00000	6,368	43.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,406.00000	8,368	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,494.00000	3,532	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,496.00000	2,534	29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			2.00000	1	29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,507.00000	1,543	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			13.00000	11	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			2.00000	2	36.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,507.00000	4,469	36.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			1.00000	1	43.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,506.00000	6,468	43.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,506.00000	8,468	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,544.00000	3,582	31.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	31.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,546.00000	2,584	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			2.00000	1	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,556.00000	1,592	23.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			12.00000	10	23.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			637.00000	662	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			93.00000	80	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			2.00000	2	35.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,457.00000	4,419	35.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			1.00000	1	43.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,456.00000	6,418	43.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,456.00000	8,418	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,794.00000	3,832	31.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	31.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,795.00000	2,833	30.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			1.00000	1	30.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			845.00000	875	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			50.00000	42	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			1.00000	1	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,206.00000	6,168	42.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,206.00000	8,168	49.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,994.00000	4,032	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,995.00000	3,033	31.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			1.00000	0	31.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			2,000.00000	2,037	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			6.00000	5	26.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			1,024.00000	1,058	19.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			29.00000	25	19.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			3.00000	2	34.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,008.00000	3,970	34.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			1.00000	1	41.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,006.00000	5,968	41.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			1.00000	0	49.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,006.00000	7,968	49.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			4,144.00000	4,182	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	31.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,145.00000	3,183	31.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	31.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,149.00000	2,186	27.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			4.00000	3	27.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,167.00000	1,202	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			23.00000	19	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			3.00000	2	33.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,859.00000	3,820	33.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			1.00000	1	40.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			5,856.00000	5,818	40.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			1.00000	0	49.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			7,856.00000	7,818	49.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.42360		11.38720		18.18	0.00	0	12,189.00
€ / R On 14/12/2009 Currency Future	11.40	Call			508.00000	511	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			521.00000	488	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			575.00000	580	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			438.00000	407	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			489.00000	491	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			552.00000	518	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			529.00000	533	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			492.00000	460	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			599.00000	605	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			411.00000	382	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			375.00000	375	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			788.00000	751	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			390.00000	389	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			753.00000	716	19.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.85	Call			362.00000	361	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			825.00000	787	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			281.00000	278	20.63	0.00	0	13,397.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,094.00000	1,054	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			52.00000	45	25.30	0.00	0	12,462.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,264.00000	3,221	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			349.00000	347	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			861.00000	824	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			405.00000	405	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			717.00000	681	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			471.00000	473	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			583.00000	549	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			552.00000	556	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			464.00000	433	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			453.00000	454	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			616.00000	581	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			436.00000	437	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			649.00000	614	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			420.00000	420	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			683.00000	647	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			324.00000	322	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			937.00000	898	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			313.00000	310	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			975.00000	937	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			302.00000	299	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,014.00000	975	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			336.00000	334	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			899.00000	861	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			291.00000	288	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,054.00000	1,015	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			271.00000	268	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,134.00000	1,094	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			221.00000	217	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,384.00000	1,344	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			236.00000	233	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,299.00000	1,259	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			245.00000	241	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,257.00000	1,217	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			207.00000	203	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,470.00000	1,429	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			200.00000	196	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,513.00000	1,473	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			194.00000	190	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,557.00000	1,516	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			188.00000	184	22.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.80	Put		1,601.00000	1,560	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		166.00000	162	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,779.00000	1,738	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		148.00000	143	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,960.00000	1,920	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		132.00000	127	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,145.00000	2,104	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		139.00000	135	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,052.00000	2,011	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		135.00000	131	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,098.00000	2,058	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		135.00000	131	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,098.00000	2,058	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		108.00000	103	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,371.00000	2,329	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		104.00000	98	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,417.00000	2,375	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		112.00000	107	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,325.00000	2,284	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		117.00000	112	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,280.00000	2,238	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		122.00000	117	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,235.00000	2,193	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		117.00000	112	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,280.00000	2,238	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		127.00000	122	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,189.00000	2,148	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		92.00000	86	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,555.00000	2,513	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		143.00000	139	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,006.00000	1,965	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		43.00000	36	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,505.00000	3,463	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		100.00000	94	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,463.00000	2,421	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		85.00000	79	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,648.00000	2,606	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		79.00000	73	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,742.00000	2,699	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		73.00000	67	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,836.00000	2,793	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		67.00000	61	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,930.00000	2,887	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		139.00000	135	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,052.00000	2,011	24.00	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 14/12/2009 Currency Future	13.40	Call			132.00000	127	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,145.00000	2,104	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			96.00000	90	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,509.00000	2,467	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			89.00000	83	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,602.00000	2,559	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			82.00000	76	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,695.00000	2,652	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			161.00000	157	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,824.00000	1,783	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			152.00000	148	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,915.00000	1,874	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			108.00000	103	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,371.00000	2,329	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			152.00000	148	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,915.00000	1,874	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			92.00000	86	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,555.00000	2,513	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			156.00000	152	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,869.00000	1,828	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			96.00000	90	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,509.00000	2,467	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			89.00000	83	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,602.00000	2,559	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			76.00000	70	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,789.00000	2,746	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			79.00000	73	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,742.00000	2,699	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			171.00000	167	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,734.00000	1,693	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			177.00000	172	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,689.00000	1,649	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			156.00000	152	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,869.00000	1,828	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			112.00000	107	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,325.00000	2,284	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			177.00000	172	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,689.00000	1,649	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			182.00000	178	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,645.00000	1,604	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			161.00000	157	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,824.00000	1,783	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			229.00000	225	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,341.00000	1,301	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			214.00000	210	21.85	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 14/12/2009 Currency Future	12.60	Put		1,427.00000	1,386	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		253.00000	250	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,216.00000	1,176	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		207.00000	203	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,470.00000	1,429	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		262.00000	259	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,175.00000	1,135	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		245.00000	241	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,257.00000	1,217	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		214.00000	210	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,427.00000	1,386	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		919.00000	937	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		181.00000	163	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		623.00000	631	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		386.00000	357	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		50.00000	43	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,312.00000	3,269	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,062.00000	1,084	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		125.00000	110	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		731.00000	742	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		294.00000	269	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		46.00000	40	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,409.00000	3,366	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,878.00000	1,912	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		41.00000	38	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		675.00000	685	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		338.00000	311	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		26.00000	21	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,189.00000	4,147	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		13.00000	11	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,675.00000	5,638	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		7.00000	6	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,170.00000	7,133	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,167.00000	2,201	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		30.00000	28	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		852.00000	868	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		215.00000	195	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		32.00000	26	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,894.00000	3,852	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		14.00000	13	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,377.00000	5,339	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		8.00000	7	32.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,870.00000	6,834	32.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		281.00000	278	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,094.00000	1,054	20.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.10	Call			2,313.00000	2,348	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			26.00000	24	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			953.00000	972	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			166.00000	149	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			35.00000	29	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,748.00000	3,706	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			15.00000	13	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,228.00000	5,190	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			8.00000	8	31.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,721.00000	6,684	31.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,594.00000	3,630	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			7.00000	6	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,607.00000	2,642	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			20.00000	18	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,642.00000	1,674	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			55.00000	50	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			821.00000	836	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			233.00000	212	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			44.00000	38	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,457.00000	3,414	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			23.00000	19	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,435.00000	4,395	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,693.00000	3,729	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			6.00000	6	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,705.00000	2,740	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			18.00000	16	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,736.00000	1,768	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			49.00000	45	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			885.00000	902	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			198.00000	179	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			48.00000	41	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,361.00000	3,318	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			24.00000	19	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,337.00000	4,296	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,743.00000	3,779	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			6.00000	5	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,755.00000	2,789	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			17.00000	16	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,783.00000	1,816	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			46.00000	42	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			25.00000	20	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,287.00000	4,246	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,495.00000	3,531	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			8.00000	7	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,509.00000	2,543	22.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.90	Put		22.00000	20	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,549.00000	1,580	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		62.00000	56	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		760.00000	773	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		273.00000	249	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		41.00000	35	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,554.00000	3,511	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		22.00000	18	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,534.00000	4,494	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,396.00000	3,431	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		9.00000	8	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,411.00000	2,445	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		24.00000	22	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,457.00000	1,486	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		70.00000	63	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		703.00000	713	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		315.00000	290	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		38.00000	32	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,651.00000	3,608	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		20.00000	17	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,633.00000	4,593	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,297.00000	3,332	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		10.00000	9	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,366.00000	1,394	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		79.00000	70	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		649.00000	657	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		362.00000	334	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		19.00000	16	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,732.00000	4,693	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,347.00000	3,382	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		9.00000	8	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,362.00000	2,397	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		25.00000	23	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,411.00000	1,440	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		74.00000	67	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		37.00000	30	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,699.00000	3,657	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		20.00000	17	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,683.00000	4,643	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,545.00000	3,580	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		7.00000	7	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,558.00000	2,593	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		21.00000	19	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,596.00000	1,627	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		58.00000	53	18.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.85	Call			790.00000	804	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			253.00000	230	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			22.00000	18	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,485.00000	4,445	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,644.00000	3,680	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			7.00000	6	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,656.00000	2,691	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			19.00000	17	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,689.00000	1,721	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			52.00000	47	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			23.00000	19	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,386.00000	4,345	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,793.00000	3,829	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			6.00000	5	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,804.00000	2,838	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			17.00000	15	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,831.00000	1,864	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			43.00000	40	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			25.00000	20	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,238.00000	4,197	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,793.00000	3,829	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			6.00000	5	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,892.00000	3,928	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			5.00000	4	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,902.00000	2,937	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			15.00000	14	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,926.00000	1,960	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			38.00000	36	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,025.00000	1,046	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			137.00000	122	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			56.00000	49	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,168.00000	3,126	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			27.00000	21	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,140.00000	4,098	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,091.00000	4,127	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			3.00000	3	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,100.00000	3,135	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			12.00000	11	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,118.00000	2,153	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			31.00000	29	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,187.00000	1,212	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			100.00000	89	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			65.00000	58	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,978.00000	2,935	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			30.00000	25	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.30	Put		3,943.00000	3,901	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,190.00000	4,226	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		3.00000	2	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,198.00000	3,233	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		11.00000	10	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,216.00000	2,250	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		28.00000	26	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,276.00000	1,303	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		89.00000	79	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		70.00000	64	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,883.00000	2,840	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		33.00000	27	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,846.00000	3,803	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		12.00000	11	30.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,825.00000	5,787	30.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		5.00000	5	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,818.00000	7,781	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		11.00000	11	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,924.00000	5,887	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		5.00000	5	33.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,918.00000	7,881	33.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,992.00000	4,028	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		4.00000	4	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,001.00000	3,036	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		14.00000	12	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,021.00000	2,056	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		34.00000	32	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,100.00000	1,123	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		112.00000	99	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		28.00000	23	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,041.00000	3,999	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		11.00000	10	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,024.00000	5,987	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		5.00000	5	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,018.00000	7,981	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		10.00000	10	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,123.00000	6,086	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		5.00000	4	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,118.00000	8,081	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		10.00000	9	31.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,273.00000	6,236	31.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		4.00000	4	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,267.00000	8,230	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		9.00000	9	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,372.00000	6,335	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 14/12/2009 Currency Future	19.75	Call			4.00000	4	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,367.00000	8,330	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			9.00000	8	31.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,522.00000	6,485	31.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			4.00000	3	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,516.00000	8,480	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			9.00000	8	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,472.00000	6,435	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			4.00000	3	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,466.00000	8,430	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			10.00000	9	31.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,223.00000	6,186	31.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			4.00000	4	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,217.00000	8,180	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,140.00000	4,176	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			3.00000	3	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,149.00000	3,184	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			12.00000	10	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,231.00000	1,257	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			94.00000	84	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			12.00000	11	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,874.00000	5,837	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			5.00000	5	33.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,868.00000	7,831	33.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			4,041.00000	4,077	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			4.00000	3	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			3,050.00000	3,085	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			13.00000	12	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			2,070.00000	2,104	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			33.00000	31	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			1,143.00000	1,167	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			106.00000	94	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			29.00000	24	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			3,992.00000	3,950	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			11.00000	10	30.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			5,974.00000	5,937	30.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			5.00000	5	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			7,968.00000	7,931	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,942.00000	3,978	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			5.00000	4	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,952.00000	2,987	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			14.00000	13	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,973.00000	2,008	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			36.00000	34	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			27.00000	22	26.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.45	Put		4,090.00000	4,048	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		11.00000	10	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,074.00000	6,036	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		5.00000	5	34.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,068.00000	8,031	34.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.61570	11.57970		18.59	383,318.10	33	1,356.00
€ / R On 15/03/2010 Currency Future	11.60	Call		679.00000	682	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		699.00000	666	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		740.00000	746	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		610.00000	580	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		400.00000	398	21.03	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,421.00000	1,382	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		963.00000	975	17.53	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		383.00000	359	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		698.00000	703	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		668.00000	637	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		762.00000	769	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		582.00000	553	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		608.00000	609	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		828.00000	794	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		560.00000	561	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		931.00000	895	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		531.00000	531	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,001.00000	965	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		517.00000	517	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,037.00000	1,001	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		545.00000	545	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		966.00000	930	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		591.00000	593	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		862.00000	827	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		642.00000	644	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		762.00000	729	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		642.00000	644	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		762.00000	729	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		719.00000	724	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		639.00000	608	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		785.00000	792	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		555.00000	527	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		576.00000	576	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		896.00000	861	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		625.00000	627	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		795.00000	761	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		504.00000	503	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,074.00000	1,037	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		491.00000	490	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 15/03/2010 Currency Future	12.20	Put		1,111.00000	1,074	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		478.00000	477	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,148.00000	1,111	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,352.00000	3,387	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		22.00000	21	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,371.00000	2,406	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		42.00000	41	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,474.00000	1,500	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		145.00000	134	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		832.00000	841	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		503.00000	475	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		296.00000	291	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,966.00000	1,926	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		190.00000	186	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,861.00000	2,820	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		129.00000	125	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,799.00000	3,759	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		86.00000	82	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,756.00000	4,716	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,401.00000	3,436	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		22.00000	20	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,420.00000	2,455	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		41.00000	39	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,515.00000	1,541	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		135.00000	125	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		857.00000	866	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		477.00000	451	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		302.00000	298	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,922.00000	1,882	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		194.00000	190	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,815.00000	2,774	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		131.00000	127	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,751.00000	3,711	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		88.00000	84	27.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,708.00000	4,668	27.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,500.00000	3,535	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		20.00000	19	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,518.00000	2,553	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		38.00000	37	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,597.00000	1,625	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		118.00000	109	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		908.00000	919	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		429.00000	403	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		316.00000	312	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,836.00000	1,796	22.25	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 15/03/2010 Currency Future	14.10	Call			203.00000	199	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,723.00000	2,683	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			136.00000	132	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,656.00000	3,616	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			91.00000	88	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,612.00000	4,572	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,549.00000	3,584	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			19.00000	18	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,567.00000	2,602	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			37.00000	36	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,639.00000	1,667	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			109.00000	101	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			935.00000	947	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			405.00000	381	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			323.00000	319	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,794.00000	1,754	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			207.00000	203	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,678.00000	2,637	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			138.00000	134	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,609.00000	3,569	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			93.00000	90	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,564.00000	4,524	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,450.00000	3,485	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			21.00000	20	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,469.00000	2,504	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			39.00000	38	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,556.00000	1,583	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			126.00000	117	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			882.00000	892	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			453.00000	427	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			309.00000	305	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,879.00000	1,839	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			199.00000	194	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,769.00000	2,729	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			134.00000	129	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,704.00000	3,664	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			89.00000	86	27.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,660.00000	4,620	27.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,697.00000	3,732	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			17.00000	16	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,714.00000	2,749	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			34.00000	33	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,767.00000	1,797	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			88.00000	81	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,020.00000	1,033	17.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.90	Put			340.00000	318	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			347.00000	343	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,667.00000	1,627	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			222.00000	217	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,542.00000	2,502	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			147.00000	142	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,467.00000	3,427	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			100.00000	96	27.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,420.00000	4,380	27.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,796.00000	3,831	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			16.00000	15	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,812.00000	2,847	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			32.00000	31	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,855.00000	1,885	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			75.00000	69	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,080.00000	1,095	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			300.00000	279	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			363.00000	360	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,584.00000	1,544	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			232.00000	228	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,452.00000	2,412	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			152.00000	148	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,373.00000	3,332	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			104.00000	100	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,324.00000	4,285	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,746.00000	3,781	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			16.00000	16	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,763.00000	2,798	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			33.00000	32	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,811.00000	1,841	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			81.00000	75	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,049.00000	1,064	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			320.00000	298	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			355.00000	351	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,625.00000	1,586	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			227.00000	222	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,497.00000	2,457	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			149.00000	145	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,420.00000	3,379	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			102.00000	98	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,372.00000	4,332	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,598.00000	3,633	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			18.00000	17	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,616.00000	2,651	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			36.00000	35	20.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.00	Call			1,681.00000	1,710	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			102.00000	94	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			331.00000	327	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,751.00000	1,711	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			212.00000	208	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,632.00000	2,592	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			141.00000	137	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,561.00000	3,521	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			95.00000	92	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,516.00000	4,476	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,647.00000	3,683	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			18.00000	17	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,665.00000	2,700	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			35.00000	34	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,724.00000	1,753	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			95.00000	88	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			991.00000	1,004	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			361.00000	338	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			339.00000	335	21.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,709.00000	1,669	21.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			217.00000	212	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,587.00000	2,547	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			144.00000	139	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,514.00000	3,474	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			97.00000	94	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,468.00000	4,428	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,845.00000	3,880	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			15.00000	14	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,861.00000	2,896	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			31.00000	30	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,899.00000	1,930	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			69.00000	64	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,111.00000	1,126	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			281.00000	261	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			372.00000	369	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,542.00000	1,503	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			237.00000	233	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,407.00000	2,367	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			155.00000	151	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,326.00000	3,285	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			106.00000	103	27.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,277.00000	4,237	27.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,894.00000	3,929	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			15.00000	14	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,910.00000	2,945	21.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.70	Put			30.00000	29	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,944.00000	1,975	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			64.00000	59	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,142.00000	1,159	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			263.00000	243	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			381.00000	378	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,502.00000	1,462	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			243.00000	238	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,363.00000	2,323	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			158.00000	154	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,279.00000	3,238	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			109.00000	105	27.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,229.00000	4,189	27.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,092.00000	4,126	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			12.00000	11	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,107.00000	3,141	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			27.00000	26	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,128.00000	2,163	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			48.00000	47	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,279.00000	1,302	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			200.00000	186	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			421.00000	418	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,341.00000	1,303	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			265.00000	261	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,186.00000	2,145	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			171.00000	167	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,092.00000	3,051	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			118.00000	114	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,038.00000	3,998	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,239.00000	4,274	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			9.00000	8	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,254.00000	3,289	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			24.00000	23	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,274.00000	2,309	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			44.00000	43	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,395.00000	1,419	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			165.00000	154	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			454.00000	452	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,224.00000	1,186	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			283.00000	279	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,053.00000	2,013	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			182.00000	178	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,953.00000	2,912	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			124.00000	120	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,895.00000	3,854	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 15/03/2010 Currency Future	17.35	Call		55.00000	52	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,826.00000	5,786	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		16.00000	15	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,786.00000	7,750	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		52.00000	49	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,973.00000	5,933	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		14.00000	14	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,934.00000	7,898	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,993.00000	4,028	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		14.00000	13	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,009.00000	3,043	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		29.00000	28	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,034.00000	2,066	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		54.00000	50	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,208.00000	1,226	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		228.00000	211	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		254.00000	250	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,274.00000	2,234	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		114.00000	110	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,134.00000	4,094	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		50.00000	47	29.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,070.00000	6,031	29.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		13.00000	13	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,033.00000	7,997	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		47.00000	44	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,167.00000	6,128	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		12.00000	12	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,133.00000	8,096	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,746.00000	3,781	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		16.00000	16	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		43.00000	40	29.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,313.00000	6,274	29.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		11.00000	11	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,282.00000	8,245	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		40.00000	38	29.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,410.00000	6,372	29.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		11.00000	10	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,381.00000	8,345	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		36.00000	34	29.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,556.00000	6,519	29.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		10.00000	9	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,530.00000	8,494	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		37.00000	35	29.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,508.00000	6,470	29.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		10.00000	10	29.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	20.05	Put		8,480.00000	8,444	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		44.00000	41	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,264.00000	6,226	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		12.00000	11	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,232.00000	8,196	29.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,140.00000	4,175	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		11.00000	10	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,156.00000	3,190	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		26.00000	25	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,177.00000	2,211	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		47.00000	46	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,317.00000	1,340	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		188.00000	175	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		271.00000	267	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,141.00000	2,101	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		120.00000	116	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,990.00000	3,950	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		53.00000	50	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,924.00000	5,884	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		15.00000	14	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,885.00000	7,849	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,189.00000	4,224	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		10.00000	9	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,205.00000	3,240	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		25.00000	24	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,225.00000	2,260	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		46.00000	44	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,356.00000	1,380	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		176.00000	164	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		277.00000	272	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,097.00000	2,057	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		122.00000	118	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,942.00000	3,902	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		54.00000	51	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,875.00000	5,835	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		15.00000	15	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,835.00000	7,799	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,043.00000	4,077	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		13.00000	12	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,058.00000	3,092	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		28.00000	27	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,080.00000	2,114	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		50.00000	49	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,242.00000	1,264	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		212.00000	198	16.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.55	Call			260.00000	255	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,230.00000	2,190	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			116.00000	112	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,086.00000	4,046	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			51.00000	48	29.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,022.00000	5,982	29.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			14.00000	13	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,984.00000	7,948	29.19	0.00	0	0.00
AL12 On 06/08/2009 Index Future				320.74500	320.72200		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				243.41000	243.55000		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				278.41600	278.34300		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				313.40100	313.31300		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				291.53300	291.42800		0.00	0.00	0	265.00
ALBI On 05/11/2009 Index Future				296.85100	296.66600		0.00	228,575,270.00	77	593.00
ALBI On 04/02/2010 Index Future				302.35500	302.31200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				124.41100	124.46400		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				126.70500	126.75900		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				129.12500	129.18000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				293.30900	293.20850		0.00	1,425,481,740.00	486	198.00
GOVI On 05/11/2009 jGovi				298.65700	298.55400		0.00	1,436,540,170.00	481	481.00
GOVI On 04/02/2010 jGovi				304.36200	304.25700		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				360.87000	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	7.80300		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.75400	8.77300		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.39200	8.41200		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.59900	8.61700		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap				8.89400	8.91900		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			8.89000		8.91500		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.89500		8.91700		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			7.69000		7.70500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.23800		7.22300		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.22500		7.23200		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.33300		7.34700		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.55600		7.57400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.82600		7.83600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.66700		7.67100		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.76100		7.76900		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.94800		7.95800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.48700		8.50500		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.58000		8.60100		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.70800		8.73000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.82300		8.84600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.85800		8.88100		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.91000		8.93500		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.25900		7.27000		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.40600		7.42800		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.64300		7.67500		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.57300		7.59300		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.74700		7.77000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			281.75600		281.63000		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			286.95100		286.82200		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			292.43300		292.30100		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			8.97300		8.97400		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			947.00000	942	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			165.00000	159	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			1,143.00000	1,139	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			111.00000	107	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			9.02600		9.02700		1.24	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	6.50	Call			0.00000	0	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			2,006.00000	2,005	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.37500		8.37600		7.75	45,343.89	350	5,506.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,608.00000	4,613	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			8.45900		8.46000		7.75	0.00	0	3,174.00
R157 On 05/11/2009 Bond Future	7.50	Call			390.00000	373	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,502.00000	5,479	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.52500		8.52600		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,114.00000	1,097	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,051.00000	5,030	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.54300		8.54300		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,903.00000	2,887	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,108.00000	3,092	7.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.55400		8.57500		0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,928.00000	2,972	0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,133.00000	2,081	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.83300		8.83300		16.57	0.00	0	6,340.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,988.00000	1,777	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			376.00000	164	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			0.00000	0	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,197.00000	14,197	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.87500		8.87500		16.11	0.00	0	7,544.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,322.00000	3,262	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			4,536.00000	4,476	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,523.00000	4,462	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			3,327.00000	3,267	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			582.00000	551	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,242.00000	12,211	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			322.00000	300	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,811.00000	14,790	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.91100		8.91200		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,699.00000	2,664	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			9,273.00000	9,229	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.92900		8.92900		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,625.00000	6,591	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			5,958.00000	5,924	15.39	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.97400		8.98100		0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			3,710.00000	3,746	0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			1,250.00000	1,220	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.43400		8.43500		8.07	0.00	0	2.00

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	9.25	Call			3,413.00000	3,417	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.49700		8.49800		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			312.00000	298	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,514.00000	4,496	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.55200		8.55200		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			652.00000	640	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,896.00000	4,883	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.56700		8.56700		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,321.00000	2,308	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,574.00000	2,560	6.73	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.63900		8.66200		0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,683.00000	2,725	0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,483.00000	1,442	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.84400		8.84500		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			2,261.00000	2,234	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			38.00000	5	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.90900		8.91000		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			197.00000	185	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,257.00000	8,239	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.96900		8.97000		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,364.00000	1,345	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,548.00000	5,523	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.99700		8.99800		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,543.00000	3,527	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,533.00000	3,512	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.06500		9.07900		0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,436.00000	2,468	0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			1,584.00000	1,546	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.87400		8.86400		12.71	0.00	0	692.00
R204 On 06/08/2009 Bond Future	9.25	Call			2,347.00000	2,246	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			49.00000	9	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.93200		8.92200		12.28	0.00	0	1,113.00
R204 On 05/11/2009 Bond Future	7.50	Call			208.00000	190	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,137.00000	9,179	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.98400		8.97300		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,489.00000	1,447	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,110.00000	6,133	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.01000		9.00000		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,890.00000	3,839	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,890.00000	3,896	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.06900		9.07500		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
R204 On 05/08/2010 Bond Future	9.25	Call			2,416.00000	2,428	0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			1,453.00000	1,432	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.45500		8.45500		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,774.00000	2,774	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,341.00000	5,341	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.52500		8.52600		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			246.00000	235	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,793.00000	3,778	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.58900		8.59000		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			511.00000	502	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,085.00000	4,072	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.61300		8.61400		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,216.00000	2,207	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,805.00000	1,793	5.82	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.70700		8.73500		0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,337.00000	2,375	0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,587.00000	1,546	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.97400		8.97400		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			1,799.00000	1,714	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			119.00000	33	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.02800		9.02900		13.63	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			174.00000	162	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,103.00000	10,085	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.07800		9.07800		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,449.00000	1,426	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,558.00000	6,535	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.10700		9.10800		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,453.00000	4,435	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,628.00000	3,603	12.82	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.16600		9.18200		0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			2,801.00000	2,856	0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			1,005.00000	968	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.04800		9.05100		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call			1,452.00000	1,342	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			209.00000	80	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.08900		9.09200		15.02	0.00	0	120.00
R208 On 05/11/2009 Bond Future	7.75	Call			270.00000	255	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,197.00000	9,164	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.13400		9.14000		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	8.50	Call			1,856.00000	1,843	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			5,900.00000	5,851	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.18400		9.19500		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,321.00000	4,334	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			3,991.00000	3,938	14.19	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.23400		9.25300		0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			2,527.00000	2,593	0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			1,080.00000	1,034	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.42200		8.42200		20.28	0.00	0	1,513.00
R209 On 06/08/2009 Bond Future	8.75	Call			2,816.00000	2,745	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			88.00000	17	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			29.00000	2	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			3,786.00000	3,760	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.44500		8.44500		20.64	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	7.25	Call			358.00000	337	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,734.00000	11,713	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,378.00000	10,354	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			452.00000	428	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			181.00000	167	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,273.00000	14,260	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.46300		8.46400		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,462.00000	1,437	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,391.00000	10,357	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,354.00000	12,340	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			940.00000	917	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.46600		8.46600		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,501.00000	5,473	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,215.00000	5,186	19.86	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.49000		8.49400		0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			2,837.00000	2,855	0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			732.00000	717	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			289.52800		289.43000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			294.86700		294.76600		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			300.49900		300.39700		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.54840		6.54060		17.01	0.00	0	239,509.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			151.00000	150	17.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			160.00000	152	17.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			179.00000	179	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			139.00000	130	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			243.00000	244	18.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			103.00000	95	18.09	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	Call			243.00000	244	18.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			103.00000	95	18.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			315.00000	317	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			75.00000	68	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			278.00000	279	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			88.00000	81	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			132.00000	130	17.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			191.00000	182	17.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			151.00000	150	17.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			160.00000	152	17.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			210.00000	210	17.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			120.00000	112	17.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			210.00000	210	17.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			120.00000	112	17.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			315.00000	317	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			75.00000	68	18.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			132.00000	130	17.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			191.00000	182	17.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			115.00000	113	17.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			224.00000	214	17.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			115.00000	113	17.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			224.00000	214	17.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			354.00000	356	19.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			63.00000	58	19.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			394.00000	397	19.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			54.00000	48	19.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			87.00000	85	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			296.00000	286	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			100.00000	98	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			259.00000	249	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			100.00000	98	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			259.00000	249	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			75.00000	73	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			335.00000	325	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			75.00000	73	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			335.00000	325	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			57.00000	55	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			417.00000	407	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			44.00000	42	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			503.00000	493	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			57.00000	55	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			417.00000	407	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			66.00000	63	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			375.00000	365	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			50.00000	48	19.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.95	Put		459.00000	449	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		38.00000	36	20.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		547.00000	538	20.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		50.00000	48	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		459.00000	449	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		38.00000	36	20.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		547.00000	538	20.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		29.00000	28	21.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		639.00000	629	21.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		33.00000	32	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		593.00000	583	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		33.00000	32	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		593.00000	583	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		26.00000	24	21.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		685.00000	676	21.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		20.00000	19	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		779.00000	770	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		29.00000	28	21.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		639.00000	629	21.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		23.00000	21	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		732.00000	723	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		20.00000	19	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		779.00000	770	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		16.00000	15	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		875.00000	866	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		26.00000	24	21.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		685.00000	676	21.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		16.00000	15	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		875.00000	866	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		13.00000	11	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		972.00000	963	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		18.00000	16	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		827.00000	818	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		14.00000	13	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		923.00000	914	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		11.00000	10	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,021.00000	1,012	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		394.00000	397	19.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		54.00000	48	19.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,791.00000	5,798	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,291.00000	4,298	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,791.00000	2,798	36.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	36.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,292.00000	1,299	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		2.00000	1	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		3.00000	3	29.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,712.00000	1,704	29.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	39.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,210.00000	3,202	39.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	47.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,710.00000	4,702	47.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	53.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,209.00000	6,202	53.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,991.00000	5,998	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,491.00000	4,498	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,991.00000	2,998	38.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	38.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,491.00000	1,499	25.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	0	25.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		4.00000	4	28.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,514.00000	1,505	28.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	38.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,010.00000	3,002	38.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	46.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,510.00000	4,502	46.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	53.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,009.00000	6,002	53.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,041.00000	6,048	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,541.00000	4,548	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,041.00000	3,048	37.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	37.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,541.00000	1,549	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	0	25.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		5.00000	4	27.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,464.00000	1,456	27.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	37.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,960.00000	2,952	37.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	46.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,460.00000	4,452	46.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	52.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,959.00000	5,952	52.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		523.00000	527	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		32.00000	28	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		436.00000	439	19.89	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	Put			45.00000	41	19.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call			753.00000	759	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			13.00000	11	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			659.00000	665	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			19.00000	16	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			567.00000	572	20.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			27.00000	24	20.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			479.00000	482	20.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			38.00000	34	20.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			706.00000	712	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			15.00000	13	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			613.00000	618	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			22.00000	19	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			479.00000	482	20.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			38.00000	34	20.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			613.00000	618	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			22.00000	19	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,241.00000	4,248	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,241.00000	3,248	35.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	35.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,241.00000	2,248	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,243.00000	1,249	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			2.00000	1	24.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			3.00000	3	30.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,762.00000	1,754	30.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	43.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,760.00000	3,752	43.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	51.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,760.00000	5,752	51.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	55.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,759.00000	7,752	55.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,191.00000	4,198	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,191.00000	3,198	35.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	35.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,191.00000	2,198	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,193.00000	1,200	24.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			2.00000	1	24.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			3.00000	2	30.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,812.00000	1,804	30.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	43.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,810.00000	3,802	43.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	52.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,809.00000	5,802	52.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	55.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,809.00000	7,802	55.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,141.00000	4,148	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,141.00000	3,148	36.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	36.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,141.00000	2,148	28.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	28.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,144.00000	1,150	24.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		3.00000	2	24.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		2.00000	2	30.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,862.00000	1,854	30.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	43.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,860.00000	3,852	43.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	52.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,859.00000	5,852	52.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	55.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,859.00000	7,852	55.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,091.00000	4,098	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,091.00000	3,098	37.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	37.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,091.00000	2,098	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,094.00000	1,101	24.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		3.00000	2	24.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		2.00000	2	31.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,912.00000	1,904	31.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	43.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,910.00000	3,902	43.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,909.00000	5,902	52.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	55.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,909.00000	7,902	55.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	43.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,910.00000	3,902	43.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,909.00000	5,902	52.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	55.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,909.00000	7,902	55.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,041.00000	4,048	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,041.00000	2,048	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,045.00000	1,051	24.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		4.00000	3	24.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		2.00000	2	31.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,962.00000	1,954	31.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	44.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,960.00000	3,952	44.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	55.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,959.00000	7,952	55.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,991.00000	3,998	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,991.00000	1,998	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		996.00000	1,002	24.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		5.00000	4	24.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		2.00000	2	31.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,011.00000	2,003	31.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	44.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,010.00000	4,002	44.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	55.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		8,009.00000	8,002	55.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,941.00000	3,948	25.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,941.00000	2,948	37.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	37.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,941.00000	1,948	26.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	26.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		947.00000	953	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		6.00000	5	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		2.00000	2	32.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,061.00000	2,053	32.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	44.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,060.00000	4,052	44.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	53.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,059.00000	6,052	53.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	55.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,059.00000	8,052	55.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.61260	6.60730		17.78	0.00	0	514.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		289.00000	289	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		282.00000	277	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		314.00000	314	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		257.00000	252	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		314.00000	314	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		257.00000	252	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		369.00000	369	17.85	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	Put		212.00000	207	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		369.00000	369	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		212.00000	207	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		398.00000	399	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		191.00000	186	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		398.00000	399	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		191.00000	186	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		270.00000	269	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		312.00000	307	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		341.00000	341	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		234.00000	229	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		429.00000	430	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		172.00000	167	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		270.00000	269	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		312.00000	307	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		251.00000	251	18.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		344.00000	338	18.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		251.00000	251	18.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		344.00000	338	18.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		461.00000	462	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		154.00000	150	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		461.00000	462	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		154.00000	150	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		494.00000	496	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		137.00000	133	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		190.00000	189	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		482.00000	476	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		234.00000	233	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		377.00000	371	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		218.00000	217	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		411.00000	405	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		218.00000	217	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		411.00000	405	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		203.00000	202	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		446.00000	440	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		190.00000	189	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		482.00000	476	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		165.00000	164	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		558.00000	551	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		144.00000	143	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		637.00000	630	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		126.00000	125	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		719.00000	712	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		110.00000	109	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		803.00000	797	20.98	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	6.95	Call			177.00000	176	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			519.00000	513	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			154.00000	153	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			597.00000	590	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			135.00000	133	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			677.00000	671	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			177.00000	176	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			519.00000	513	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			135.00000	133	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			677.00000	671	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			118.00000	117	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			761.00000	754	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			154.00000	153	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			597.00000	590	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,757.00000	5,763	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,257.00000	4,263	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,758.00000	2,763	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			1,270.00000	1,275	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			13.00000	12	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			35.00000	34	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,777.00000	1,771	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			7.00000	6	29.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,249.00000	3,244	29.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			2.00000	2	32.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,745.00000	4,739	32.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			1.00000	1	36.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,243.00000	6,238	36.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,007.00000	6,013	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,507.00000	4,513	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,008.00000	3,013	32.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	32.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,515.00000	1,520	22.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			8.00000	8	22.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			44.00000	43	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,537.00000	1,530	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			9.00000	8	29.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,001.00000	2,996	29.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			2.00000	2	32.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,495.00000	4,489	32.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			1.00000	1	35.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,994.00000	5,988	35.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,057.00000	6,063	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,557.00000	4,563	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,058.00000	3,063	32.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,565.00000	1,570	22.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		7.00000	7	22.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		46.00000	45	24.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,489.00000	1,483	24.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		9.00000	9	28.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,952.00000	2,946	28.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,445.00000	4,440	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	35.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,944.00000	5,938	35.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		602.00000	604	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		95.00000	92	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		529.00000	531	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		122.00000	118	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		761.00000	765	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		54.00000	52	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		680.00000	682	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		72.00000	70	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		565.00000	567	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		107.00000	104	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		529.00000	531	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		122.00000	118	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		640.00000	643	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		83.00000	80	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		429.00000	430	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		172.00000	167	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		203.00000	202	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		446.00000	440	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		720.00000	723	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		63.00000	61	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,257.00000	3,263	30.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,259.00000	2,264	27.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		2.00000	2	27.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		4.00000	4	30.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,747.00000	3,741	30.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	35.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,744.00000	5,738	35.32	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	14.35	Call			0.00000	0	40.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,743.00000	7,738	40.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,157.00000	4,163	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,157.00000	3,163	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,160.00000	2,165	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			2.00000	2	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,173.00000	1,177	19.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			15.00000	14	19.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			32.00000	31	26.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,875.00000	1,868	26.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			4.00000	4	30.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,846.00000	3,841	30.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	35.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,844.00000	5,838	35.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	40.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,843.00000	7,838	40.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,107.00000	4,113	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,107.00000	3,113	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,110.00000	2,115	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			3.00000	3	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,124.00000	1,128	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			17.00000	16	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			31.00000	30	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,923.00000	1,917	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			4.00000	3	31.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,896.00000	3,891	31.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	35.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,894.00000	5,888	35.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	40.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,893.00000	7,888	40.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,057.00000	4,063	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,060.00000	2,065	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			3.00000	3	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,076.00000	1,080	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			18.00000	17	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			29.00000	28	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,972.00000	1,966	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			3.00000	3	31.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,946.00000	3,941	31.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	40.65	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	Put			7,943.00000	7,938	40.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,007.00000	4,013	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,011.00000	2,016	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			3.00000	3	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,027.00000	1,032	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			20.00000	19	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			28.00000	27	26.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,021.00000	2,015	26.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			3.00000	3	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,996.00000	3,991	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	40.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,993.00000	7,988	40.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,957.00000	3,963	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,958.00000	2,963	32.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	32.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,961.00000	1,966	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			4.00000	3	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			981.00000	986	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			24.00000	23	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			26.00000	26	27.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,069.00000	2,063	27.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			3.00000	3	31.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,046.00000	4,040	31.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			1.00000	1	36.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,044.00000	6,038	36.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	40.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,043.00000	8,038	40.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,207.00000	4,213	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,207.00000	3,213	31.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	31.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,209.00000	2,215	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			2.00000	2	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,221.00000	1,226	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			14.00000	13	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			33.00000	32	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,826.00000	1,820	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			4.00000	4	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,797.00000	3,791	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			1.00000	1	35.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,794.00000	5,788	35.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	40.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,793.00000	7,788	40.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future			6.67180	6.66560		18.14	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		387.00000	388	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		372.00000	366	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		410.00000	411	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		345.00000	339	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		434.00000	435	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		318.00000	313	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		459.00000	460	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		293.00000	288	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		485.00000	486	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		269.00000	264	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		368.00000	369	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		402.00000	397	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		350.00000	350	18.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		434.00000	428	18.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		410.00000	411	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		345.00000	339	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		512.00000	514	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		246.00000	242	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		368.00000	369	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		402.00000	397	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		570.00000	572	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		204.00000	200	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		332.00000	333	18.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		467.00000	461	18.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		300.00000	301	19.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		535.00000	529	19.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		272.00000	272	19.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		606.00000	600	19.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		247.00000	247	19.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		681.00000	675	19.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		632.00000	634	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		166.00000	163	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		665.00000	668	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		149.00000	146	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		600.00000	602	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		185.00000	181	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		540.00000	542	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		225.00000	220	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		316.00000	316	18.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		500.00000	495	18.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		286.00000	286	19.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		570.00000	564	19.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		734.00000	737	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		119.00000	116	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	6.00	Call			771.00000	774	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			105.00000	102	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			699.00000	702	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			134.00000	130	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			632.00000	634	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			166.00000	163	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			570.00000	572	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			204.00000	200	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			332.00000	333	18.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			467.00000	461	18.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,266.00000	4,272	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,266.00000	3,273	30.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	1	30.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,272.00000	2,278	24.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			6.00000	6	24.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,292.00000	1,297	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			26.00000	25	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			85.00000	84	24.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,819.00000	1,813	24.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			10.00000	10	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,745.00000	3,739	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			3.00000	3	30.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,738.00000	5,732	30.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	33.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,736.00000	7,730	33.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,166.00000	4,172	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,166.00000	3,173	29.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	1	29.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,173.00000	2,179	24.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			7.00000	7	24.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,196.00000	1,201	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			31.00000	29	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			80.00000	79	25.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,914.00000	1,907	25.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			9.00000	9	26.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,844.00000	3,837	26.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			3.00000	3	30.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,838.00000	5,831	30.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,836.00000	7,830	34.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,116.00000	4,122	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,116.00000	3,123	29.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	29.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,123.00000	2,129	23.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		8.00000	7	23.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,149.00000	1,153	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		33.00000	32	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		77.00000	77	25.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,962.00000	1,955	25.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		9.00000	9	26.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,893.00000	3,887	26.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	30.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,888.00000	5,881	30.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,886.00000	7,880	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,066.00000	4,072	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,067.00000	3,073	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,074.00000	2,080	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		8.00000	8	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,101.00000	1,106	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		35.00000	34	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		75.00000	74	25.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,009.00000	2,002	25.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		8.00000	8	26.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,943.00000	3,936	26.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		3.00000	3	31.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,938.00000	5,931	31.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	34.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,936.00000	7,929	34.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,101.00000	1,106	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		35.00000	34	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,966.00000	3,972	33.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,967.00000	2,973	28.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		2.00000	2	28.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,975.00000	1,981	22.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		10.00000	9	22.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,011.00000	1,015	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		45.00000	43	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		69.00000	68	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,103.00000	2,096	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		8.00000	8	26.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,042.00000	4,036	26.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		3.00000	3	31.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,037.00000	6,031	31.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	34.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,036.00000	8,029	34.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,016.00000	4,022	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,017.00000	3,023	29.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			2.00000	1	29.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,025.00000	2,030	23.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			9.00000	9	23.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,054.00000	1,058	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			38.00000	37	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			73.00000	72	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,057.00000	2,050	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			8.00000	8	26.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,992.00000	3,986	26.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			3.00000	3	31.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,987.00000	5,981	31.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	34.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,986.00000	7,979	34.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,216.00000	4,222	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,216.00000	3,223	30.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	1	30.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,222.00000	2,228	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			6.00000	6	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,244.00000	1,249	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			28.00000	27	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			82.00000	82	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,867.00000	1,860	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			10.00000	10	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,794.00000	3,788	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			3.00000	3	30.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,788.00000	5,781	30.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,786.00000	7,780	33.93	0.00	0	0.00

Total for Derivatives:								3,230,618,609.69	19,296	1,144,033.00
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Grand Total:								3,230,618,609.69	19,296	1,144,033.00
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