



Daily MTM Report

Daily summary for 20/07/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.67100	14.63800			0.00	0	0.00
R153 On 31/08/2010 Bond			7.18500	7.24500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.51000	8.57000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.01000	9.07000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.57000	8.63500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.01000	9.06500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.02500	9.09000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.59000	8.65500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.13000	9.19000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.21100	9.26400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.59500	8.65500			0.00	0	0.00

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

Derivatives

\$ / R On 14/09/2009 Currency Future			8.02650	8.18260		20.72	42,098,992.50	5,245	241,936.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		283.00000	199	21.91	0.00	0	113.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		301.00000	373	21.91	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		735.00000	592	20.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		52.00000	66	20.12	0.00	0	50.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		306.00000	216	21.61	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		274.00000	339	21.61	0.00	0	50.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		246.00000	171	22.50	0.00	0	2,027.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		264.00000	184	22.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		331.00000	408	22.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		229.00000	158	22.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		396.00000	481	22.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		213.00000	146	23.09	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		430.00000	520	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		331.00000	233	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		248.00000	307	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		363.00000	444	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		385.00000	273	20.72	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		202.00000	246	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		413.00000	298	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		181.00000	221	20.66	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		475.00000	353	20.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		143.00000	176	20.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		444.00000	325	20.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		161.00000	198	20.60	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		357.00000	252	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		224.00000	276	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		654.00000	517	20.24	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		72.00000	90	20.24	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		99.00000	65	26.34	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		867.00000	989	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		198.00000	135	23.38	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		466.00000	559	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		185.00000	125	23.68	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		502.00000	599	23.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		953.00000	803	19.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		21.00000	26	19.82	0.00	0	2,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.75	Call			130.00000	87	25.16	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			698.00000	810	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			198.00000	135	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			466.00000	559	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			161.00000	108	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			578.00000	681	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			150.00000	100	24.57	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			617.00000	724	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			122.00000	81	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			739.00000	854	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			140.00000	93	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			657.00000	767	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			172.00000	116	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			540.00000	640	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			106.00000	70	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			824.00000	944	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			87.00000	57	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			955.00000	1,081	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			72.00000	47	27.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,089.00000	1,221	27.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			64.00000	42	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,181.00000	1,315	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			56.00000	37	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,274.00000	1,410	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			60.00000	39	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,227.00000	1,363	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			42.00000	25	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,510.00000	1,648	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			15.00000	5	30.22	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,233.00000	2,379	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			35.00000	18	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,652.00000	1,792	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			24.00000	11	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,892.00000	2,035	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			32.00000	17	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,700.00000	1,840	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			40.00000	22	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,557.00000	1,696	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			37.00000	20	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,605.00000	1,744	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			30.00000	15	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,748.00000	1,889	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			30.00000	15	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,748.00000	1,889	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			19.00000	7	30.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,086.00000	2,231	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		17.00000	7	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,135.00000	2,280	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		16.00000	6	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,184.00000	2,330	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		16.00000	6	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,184.00000	2,330	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		13.00000	4	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,331.00000	2,478	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		10.00000	3	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,528.00000	2,676	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		7.00000	2	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,775.00000	2,925	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	37.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,818.00000	4,974	37.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		8.00000	2	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,676.00000	2,826	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		9.00000	2	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,626.00000	2,776	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		10.00000	3	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,577.00000	2,726	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		14.00000	5	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,282.00000	2,428	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		20.00000	8	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,037.00000	2,182	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		12.00000	4	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,429.00000	2,577	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		11.00000	3	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,478.00000	2,627	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		23.00000	10	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,940.00000	2,084	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		28.00000	14	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,795.00000	1,937	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		21.00000	9	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,989.00000	2,133	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		12.00000	4	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,380.00000	2,527	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		12.00000	4	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,429.00000	2,577	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		8.00000	2	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,676.00000	2,826	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		12.00000	4	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,380.00000	2,527	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		17.00000	7	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,135.00000	2,280	30.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.20	Call		20.00000	8	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,037.00000	2,182	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		26.00000	12	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,844.00000	1,986	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		5.00000	1	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,122.00000	3,275	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		45.00000	27	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,462.00000	1,601	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		40.00000	22	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,557.00000	1,696	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		35.00000	18	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,652.00000	1,792	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		15.00000	5	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,233.00000	2,379	30.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		47.00000	30	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,415.00000	1,553	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		42.00000	25	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,510.00000	1,648	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		50.00000	33	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,367.00000	1,506	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		23.00000	10	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,940.00000	2,084	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		8.00000	2	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,725.00000	2,875	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		7.00000	2	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,824.00000	2,975	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		21.00000	9	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,989.00000	2,133	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		7.00000	1	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,874.00000	3,025	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		6.00000	1	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,973.00000	3,125	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		9.00000	2	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,626.00000	2,776	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		7.00000	1	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,874.00000	3,025	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		5.00000	1	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,072.00000	3,225	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		8.00000	2	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,725.00000	2,875	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		6.00000	1	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,924.00000	3,075	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		24.00000	11	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,892.00000	2,035	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		6.00000	1	30.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,924.00000	3,075	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		5.00000	1	31.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,023.00000	3,175	31.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		11.00000	3	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,478.00000	2,627	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		6.00000	1	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,973.00000	3,125	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		4.00000	1	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,172.00000	3,324	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		77.00000	50	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,044.00000	1,174	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		53.00000	35	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,320.00000	1,458	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		47.00000	30	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,415.00000	1,553	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		82.00000	54	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		999.00000	1,127	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		56.00000	37	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,274.00000	1,410	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		68.00000	44	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,135.00000	1,268	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		53.00000	35	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,320.00000	1,458	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		32.00000	17	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,700.00000	1,840	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		28.00000	14	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,795.00000	1,937	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		72.00000	47	27.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,089.00000	1,221	27.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		45.00000	27	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,462.00000	1,601	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		87.00000	57	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		955.00000	1,081	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		93.00000	61	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		910.00000	1,035	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		82.00000	54	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		999.00000	1,127	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,783.00000	4,627	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,283.00000	3,127	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,785.00000	1,629	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		3.00000	2	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		1.00000	0	35.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,218.00000	4,374	35.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	40.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,718.00000	5,874	40.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,217.00000	7,374	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,983.00000	4,827	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,483.00000	3,327	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,984.00000	1,828	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			2.00000	1	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			579.00000	447	20.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			96.00000	120	20.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			1.00000	0	34.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,018.00000	4,174	34.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	39.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,518.00000	5,674	39.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,017.00000	7,174	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,033.00000	4,877	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,533.00000	3,377	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,034.00000	1,878	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			2.00000	1	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			616.00000	481	20.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			83.00000	104	20.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			1.00000	0	34.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,969.00000	4,124	34.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	39.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,468.00000	5,624	39.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,967.00000	7,124	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			114.00000	75	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			781.00000	899	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			60.00000	39	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,227.00000	1,363	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,291.00000	1,133	20.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			8.00000	7	20.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			819.00000	673	20.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			37.00000	47	20.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,488.00000	1,331	22.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			5.00000	4	22.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			999.00000	848	19.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			17.00000	21	19.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,537.00000	1,380	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 14/09/2009 Currency Future	6.65	Put			5.00000	4	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,047.00000	894	19.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			15.00000	17	19.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,587.00000	1,430	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			4.00000	3	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,096.00000	940	19.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			13.00000	14	19.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			3.00000	1	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,420.00000	3,574	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			1.00000	0	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,418.00000	4,574	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			140.00000	93	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			657.00000	767	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			2.00000	1	33.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,520.00000	3,674	33.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	36.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,518.00000	4,674	36.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,439.00000	1,281	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			6.00000	5	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			543.00000	414	20.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			110.00000	137	20.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			2.00000	1	33.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,570.00000	3,724	33.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,568.00000	4,724	36.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,389.00000	1,232	21.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			7.00000	5	21.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			908.00000	759	19.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			25.00000	32	19.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			509.00000	382	20.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			126.00000	156	20.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			2.00000	1	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,619.00000	3,774	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	36.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,618.00000	4,774	36.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			3.00000	1	32.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,470.00000	3,624	32.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			1.00000	0	36.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,468.00000	4,624	36.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,686.00000	1,529	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			3.00000	3	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,193.00000	1,035	19.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			10.00000	8	19.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			3.00000	1	32.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,321.00000	3,474	32.36	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 14/09/2009 Currency Future	12.50	Call			1.00000	0	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,318.00000	4,474	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,736.00000	1,579	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			3.00000	2	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,242.00000	1,084	19.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			9.00000	7	19.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			777.00000	632	20.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			44.00000	56	20.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			4.00000	1	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,271.00000	3,424	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			1.00000	0	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,268.00000	4,424	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,885.00000	1,728	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			1.00000	0	35.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,118.00000	4,274	35.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,935.00000	1,778	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			2.00000	2	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			1.00000	0	34.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,068.00000	4,224	34.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,835.00000	1,678	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	2	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,340.00000	1,182	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			7.00000	6	20.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			863.00000	715	19.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			31.00000	39	19.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			1.00000	0	35.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,168.00000	4,324	35.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,283.00000	2,127	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			2.00000	1	33.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,719.00000	3,874	33.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,333.00000	2,177	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			114.00000	75	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			781.00000	899	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			2.00000	1	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,669.00000	3,824	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,333.00000	4,177	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,333.00000	3,177	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	40.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,668.00000	5,824	40.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,233.00000	4,077	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,233.00000	3,077	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,233.00000	2,077	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			1.00000	1	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,242.00000	1,084	19.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			9.00000	7	19.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			413.00000	298	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			181.00000	221	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	40.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,768.00000	5,924	40.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			4,183.00000	4,027	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			3,183.00000	3,027	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			2,184.00000	2,027	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			1.00000	1	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			5,818.00000	5,974	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			4,083.00000	3,927	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			3,083.00000	2,927	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			2,084.00000	1,928	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			1.00000	1	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			5,918.00000	6,074	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,933.00000	3,777	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,933.00000	2,777	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,068.00000	6,224	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,883.00000	3,727	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,883.00000	2,727	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,118.00000	6,274	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,783.00000	3,627	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,783.00000	2,627	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			4.00000	1	32.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,221.00000	3,374	32.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	37.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,718.00000	4,874	37.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,218.00000	6,374	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,833.00000	3,677	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,833.00000	2,677	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	36.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,668.00000	4,824	36.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,168.00000	6,324	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,983.00000	3,827	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,983.00000	2,827	32.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	32.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	40.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,018.00000	6,174	40.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.16470		8.32390		21.16	50,735,445.80	6,214	38,034.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			485.00000	388	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			461.00000	524	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			323.00000	252	23.65	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			799.00000	887	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			96.00000	71	29.85	0.00	0	189.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,322.00000	2,457	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			36.00000	24	34.03	0.00	0	1,109.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,012.00000	4,159	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			23.00000	13	34.40	0.00	0	9,605.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,699.00000	4,849	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			447.00000	355	22.12	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			523.00000	591	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			145.00000	111	27.87	0.00	0	11,110.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,721.00000	1,846	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			411.00000	325	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			587.00000	661	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			395.00000	311	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			621.00000	697	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			429.00000	340	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			555.00000	625	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			531.00000	425	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			407.00000	460	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			508.00000	406	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			434.00000	491	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			555.00000	444	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			381.00000	429	21.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.10	Call			580.00000	466	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			356.00000	402	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			633.00000	514	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			309.00000	349	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			661.00000	539	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			287.00000	325	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			606.00000	490	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			332.00000	375	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			531.00000	425	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			407.00000	460	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			485.00000	388	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			461.00000	524	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			429.00000	340	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			555.00000	625	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			466.00000	371	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			492.00000	557	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			466.00000	371	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			492.00000	557	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			190.00000	146	26.34	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,366.00000	1,481	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			395.00000	311	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			621.00000	697	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			379.00000	298	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			655.00000	734	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			379.00000	298	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			655.00000	734	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			336.00000	262	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			762.00000	848	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			364.00000	286	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			690.00000	771	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,029.00000	884	19.67	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			105.00000	119	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			298.00000	232	24.04	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			874.00000	967	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			287.00000	222	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			913.00000	1,008	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			298.00000	232	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			874.00000	967	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			310.00000	241	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			836.00000	927	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			350.00000	274	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			726.00000	809	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			276.00000	214	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			952.00000	1,049	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			246.00000	190	25.00	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	9.15	Put			1,072.00000	1,175	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			220.00000	169	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,196.00000	1,304	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			204.00000	157	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,281.00000	1,392	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			197.00000	151	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,323.00000	1,436	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			220.00000	169	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,196.00000	1,304	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			184.00000	141	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,410.00000	1,526	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			237.00000	182	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,113.00000	1,218	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			197.00000	151	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,323.00000	1,436	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			155.00000	119	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,631.00000	1,754	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			124.00000	95	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,951.00000	2,080	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			136.00000	104	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,813.00000	1,940	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			150.00000	115	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,676.00000	1,800	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			150.00000	115	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,676.00000	1,800	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			132.00000	101	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,858.00000	1,986	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			110.00000	82	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,136.00000	2,267	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			103.00000	76	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,229.00000	2,362	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			99.00000	74	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,275.00000	2,409	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			93.00000	69	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,369.00000	2,504	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			82.00000	60	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,558.00000	2,695	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			70.00000	51	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,796.00000	2,936	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			72.00000	53	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,748.00000	2,888	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			77.00000	56	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,653.00000	2,791	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			114.00000	85	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,090.00000	2,220	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.40	Call			106.00000	79	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,182.00000	2,315	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			90.00000	66	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,416.00000	2,552	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			84.00000	62	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,510.00000	2,647	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			82.00000	60	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,558.00000	2,695	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			121.00000	92	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,997.00000	2,127	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			128.00000	98	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,904.00000	2,033	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			96.00000	71	29.85	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,322.00000	2,457	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			87.00000	64	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,463.00000	2,599	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			128.00000	98	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,904.00000	2,033	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			66.00000	48	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,892.00000	3,033	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			68.00000	49	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,844.00000	2,985	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			60.00000	44	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,036.00000	3,179	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			64.00000	46	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,940.00000	3,082	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			36.00000	24	34.03	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,012.00000	4,159	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			51.00000	37	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,327.00000	3,472	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			54.00000	39	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,230.00000	3,374	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			41.00000	29	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,717.00000	3,865	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			33.00000	22	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,110.00000	4,257	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			26.00000	16	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,502.00000	4,651	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			20.00000	11	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,897.00000	5,047	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			43.00000	31	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,620.00000	3,766	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			28.00000	17	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,404.00000	4,552	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			22.00000	12	34.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,798.00000	4,948	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		255.00000	197	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,031.00000	1,132	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		166.00000	127	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,542.00000	1,662	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		39.00000	28	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,815.00000	3,963	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		19.00000	10	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,995.00000	5,146	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		178.00000	136	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,454.00000	1,571	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		121.00000	92	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,997.00000	2,127	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		57.00000	41	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,133.00000	3,276	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		30.00000	19	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,306.00000	4,454	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		323.00000	252	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		799.00000	887	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		46.00000	33	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,522.00000	3,668	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		16.00000	8	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,292.00000	5,443	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		31.00000	20	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,208.00000	4,356	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		22.00000	12	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,798.00000	4,948	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		15.00000	7	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,391.00000	5,543	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		350.00000	274	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		726.00000	809	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		48.00000	35	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,424.00000	3,570	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		25.00000	14	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,601.00000	4,750	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		17.00000	9	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,193.00000	5,344	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		37.00000	26	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,914.00000	4,061	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		26.00000	16	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,502.00000	4,651	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		18.00000	10	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,094.00000	5,245	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		212.00000	163	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,238.00000	1,348	25.76	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	9.95	Call			141.00000	108	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,767.00000	1,893	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			47.00000	34	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,473.00000	3,619	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			35.00000	23	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,061.00000	4,208	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			24.00000	14	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,650.00000	4,799	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			17.00000	8	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,243.00000	5,394	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			46.00000	33	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,522.00000	3,668	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			606.00000	490	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			332.00000	375	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			228.00000	175	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,154.00000	1,261	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			70.00000	51	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,796.00000	2,936	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			50.00000	36	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,376.00000	3,521	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			37.00000	25	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,963.00000	4,110	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			25.00000	15	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,551.00000	4,700	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			690.00000	565	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			266.00000	301	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			255.00000	197	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,031.00000	1,132	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			39.00000	28	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,815.00000	3,963	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			661.00000	539	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			287.00000	325	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			160.00000	123	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,586.00000	1,708	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			74.00000	54	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,700.00000	2,840	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			52.00000	38	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,278.00000	3,423	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			38.00000	27	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,864.00000	4,012	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			20.00000	11	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,946.00000	5,096	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			814.00000	680	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			190.00000	216	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			60.00000	44	31.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,036.00000	3,179	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		848.00000	712	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		174.00000	197	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		310.00000	241	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		836.00000	927	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		62.00000	45	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,988.00000	3,130	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		45.00000	32	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,571.00000	3,717	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		882.00000	744	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		158.00000	179	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		237.00000	182	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,113.00000	1,218	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		59.00000	42	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,085.00000	3,228	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		42.00000	30	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,668.00000	3,815	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		30.00000	19	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,257.00000	4,405	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		15.00000	7	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,441.00000	5,592	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		43.00000	31	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,620.00000	3,766	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		14.00000	6	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,590.00000	5,742	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		15.00000	7	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,491.00000	5,642	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		45.00000	32	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,571.00000	3,717	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		32.00000	21	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,159.00000	4,306	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		16.00000	8	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,342.00000	5,493	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		13.00000	6	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,689.00000	5,841	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		814.00000	680	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		190.00000	216	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		50.00000	36	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,376.00000	3,521	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		25.00000	15	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,551.00000	4,700	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		13.00000	6	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,739.00000	5,891	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		719.00000	593	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		245.00000	278	20.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Call			18.00000	9	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,144.00000	5,294	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			782.00000	650	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			208.00000	235	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			19.00000	10	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,045.00000	5,195	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,150.00000	998	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			76.00000	84	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			364.00000	286	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			690.00000	771	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			29.00000	18	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,355.00000	4,503	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			22.00000	13	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,748.00000	4,898	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,194.00000	1,039	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			70.00000	74	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			918.00000	778	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			144.00000	163	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			287.00000	222	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			913.00000	1,008	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			79.00000	58	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,605.00000	2,743	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			52.00000	38	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,278.00000	3,423	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			19.00000	10	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,045.00000	5,195	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,108.00000	959	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			84.00000	95	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,462.00000	1,304	19.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			38.00000	40	19.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			814.00000	680	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			190.00000	216	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,508.00000	1,350	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			34.00000	36	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			124.00000	95	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,951.00000	2,080	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,416.00000	1,258	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			42.00000	44	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			782.00000	650	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			208.00000	235	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			117.00000	88	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,043.00000	2,174	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			35.00000	23	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,061.00000	4,208	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,416.00000	1,258	19.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.95	Put		42.00000	44	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,555.00000	1,397	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		31.00000	32	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,774.00000	4,615	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,275.00000	3,116	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		2.00000	1	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,791.00000	1,633	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		17.00000	19	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		3.00000	1	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,229.00000	7,387	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,024.00000	4,865	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,525.00000	3,365	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		1.00000	1	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,033.00000	1,875	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		9.00000	10	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		750.00000	621	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		226.00000	256	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		4.00000	2	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,980.00000	7,137	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,068.00000	921	19.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		94.00000	106	19.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		29.00000	18	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,355.00000	4,503	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,325.00000	3,166	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		1.00000	1	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,330.00000	2,170	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		6.00000	6	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,371.00000	1,213	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		47.00000	48	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,529.00000	2,369	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		5.00000	4	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		8.00000	3	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,284.00000	6,439	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		4.00000	2	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,830.00000	6,987	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,575.00000	3,415	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		1.00000	1	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,578.00000	2,419	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		4.00000	4	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,601.00000	1,444	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		28.00000	29	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		4.00000	2	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,930.00000	7,087	34.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,475.00000	3,316	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,479.00000	2,319	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			5.00000	5	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			3.00000	2	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,029.00000	7,187	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,425.00000	3,266	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,429.00000	2,270	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			5.00000	5	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			3.00000	1	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,079.00000	7,237	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,675.00000	3,515	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	1	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,678.00000	2,518	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			4.00000	3	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,696.00000	1,538	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			22.00000	23	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,725.00000	3,565	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,727.00000	2,568	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			4.00000	3	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,743.00000	1,586	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			20.00000	21	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			4.00000	2	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,781.00000	6,937	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,875.00000	3,715	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	0	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,877.00000	2,717	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			3.00000	2	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,888.00000	1,730	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			14.00000	15	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			991.00000	847	19.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			117.00000	133	19.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			141.00000	108	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,767.00000	1,893	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			5.00000	2	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,631.00000	6,788	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,974.00000	3,815	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			1.00000	0	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,976.00000	2,817	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,985.00000	1,826	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			11.00000	12	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			6.00000	3	34.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,532.00000	6,688	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			4,024.00000	3,865	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			3,026.00000	2,867	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	2	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			6.00000	3	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,482.00000	6,638	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			4,074.00000	3,915	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			3,076.00000	2,916	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			2.00000	2	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			2,083.00000	1,924	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			9.00000	9	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			7.00000	3	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,433.00000	6,588	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,924.00000	3,765	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			1.00000	0	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,927.00000	2,767	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			3.00000	2	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,936.00000	1,778	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			12.00000	13	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			6.00000	2	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,582.00000	6,738	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,274.00000	4,115	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,281.00000	2,121	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			7.00000	6	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,326.00000	1,168	19.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			52.00000	53	19.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			8.00000	3	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,235.00000	6,389	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,374.00000	4,215	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,375.00000	3,216	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			2,380.00000	2,220	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			6.00000	5	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			55.00000	40	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,181.00000	3,325	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			9.00000	4	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,136.00000	6,289	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			13.00000	6	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,639.00000	5,791	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			2.00000	1	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,628.00000	7,786	34.67	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 14/12/2009 Currency Future	12.05	Call			40.00000	29	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,766.00000	3,914	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			7,727.00000	7,886	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			4,174.00000	4,015	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			3,176.00000	3,016	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			2.00000	1	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			2,181.00000	2,022	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			8.00000	7	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			1,237.00000	1,080	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			63.00000	65	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			12.00000	5	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			5,838.00000	5,990	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			1.00000	1	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			7,827.00000	7,986	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			11.00000	5	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			5,938.00000	6,090	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			1.00000	1	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			7,927.00000	8,086	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			4,124.00000	3,965	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			3,126.00000	2,966	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			2.00000	2	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			2,132.00000	1,973	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			8.00000	8	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,194.00000	1,039	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			70.00000	74	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			12.00000	5	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			5,888.00000	6,040	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			1.00000	1	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			7,877.00000	8,036	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			10.00000	4	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,086.00000	6,239	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			1.00000	1	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,077.00000	8,236	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			1.00000	0	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,127.00000	8,286	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,825.00000	3,665	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			1.00000	0	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,827.00000	2,667	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			3.00000	3	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,839.00000	1,681	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			15.00000	17	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			954.00000	812	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 14/12/2009 Currency Future	7.50	Put		130.00000	147	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		9.00000	4	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,185.00000	6,339	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		1.00000	0	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,177.00000	8,336	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		11.00000	4	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		5,987.00000	6,140	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		1.00000	1	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		7,977.00000	8,136	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.30140	8.46420		21.40	41,507.00	5	96.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		613.00000	518	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		599.00000	666	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		149.00000	120	29.02	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,735.00000	2,869	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		87.00000	69	31.70	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,923.00000	4,068	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		576.00000	484	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		662.00000	733	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		399.00000	331	23.96	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,085.00000	1,180	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		271.00000	223	26.06	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,656.00000	1,771	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		541.00000	454	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		727.00000	802	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		558.00000	469	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		694.00000	767	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		656.00000	553	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		542.00000	602	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		634.00000	535	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		570.00000	634	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		678.00000	572	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		514.00000	571	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		725.00000	614	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		460.00000	513	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		774.00000	659	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		410.00000	458	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		594.00000	501	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		630.00000	699	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		524.00000	439	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		760.00000	838	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		508.00000	425	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		794.00000	874	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		464.00000	386	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		899.00000	985	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		423.00000	352	23.66	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 15/03/2010 Currency Future	9.05	Put			1,009.00000	1,100	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			450.00000	374	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			936.00000	1,023	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			478.00000	399	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			864.00000	947	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			366.00000	303	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,202.00000	1,301	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			346.00000	286	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,281.00000	1,384	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			318.00000	262	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,404.00000	1,511	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			336.00000	277	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,322.00000	1,426	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			301.00000	248	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,487.00000	1,597	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			301.00000	248	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,487.00000	1,597	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			121.00000	97	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,157.00000	3,296	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			309.00000	255	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,445.00000	1,554	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			264.00000	217	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,700.00000	1,816	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			245.00000	201	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,830.00000	1,950	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			217.00000	178	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,052.00000	2,177	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			239.00000	196	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,874.00000	1,995	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			257.00000	212	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,743.00000	1,860	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			257.00000	212	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,743.00000	1,860	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			233.00000	192	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,919.00000	2,040	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			233.00000	192	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,919.00000	2,040	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			197.00000	160	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,233.00000	2,358	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			192.00000	155	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,278.00000	2,404	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			202.00000	164	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,188.00000	2,313	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			187.00000	151	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,323.00000	2,450	28.06	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	10.75	Call		173.00000	140	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,459.00000	2,588	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		153.00000	123	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,689.00000	2,822	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		136.00000	109	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,922.00000	3,058	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		139.00000	112	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,875.00000	3,010	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		146.00000	117	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,781.00000	2,916	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		142.00000	114	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,828.00000	2,963	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		165.00000	133	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,550.00000	2,681	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		169.00000	136	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,505.00000	2,635	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		157.00000	126	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,642.00000	2,775	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		149.00000	120	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,735.00000	2,869	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		161.00000	130	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,596.00000	2,728	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		177.00000	144	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,413.00000	2,542	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		187.00000	151	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,323.00000	2,450	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		169.00000	136	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,505.00000	2,635	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		133.00000	107	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,968.00000	3,105	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		124.00000	100	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,100.00000	3,238	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		130.00000	104	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,015.00000	3,153	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		130.00000	104	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,015.00000	3,153	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		127.00000	102	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,062.00000	3,200	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		113.00000	91	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,299.00000	3,439	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		124.00000	99	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,110.00000	3,248	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		109.00000	87	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,394.00000	3,536	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		118.00000	95	30.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,204.00000	3,344	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		116.00000	93	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,252.00000	3,391	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		285.00000	235	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,571.00000	1,684	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		245.00000	201	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,830.00000	1,950	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		222.00000	183	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,008.00000	2,131	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		212.00000	173	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,097.00000	2,222	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		79.00000	62	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,164.00000	4,310	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		327.00000	270	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,363.00000	1,468	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		116.00000	93	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,252.00000	3,391	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		49.00000	37	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,285.00000	5,436	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		356.00000	294	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,241.00000	1,343	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		165.00000	133	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,550.00000	2,681	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		52.00000	39	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,138.00000	5,288	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		377.00000	312	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,162.00000	1,260	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		54.00000	41	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,040.00000	5,190	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		388.00000	321	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,123.00000	1,220	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		146.00000	117	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,781.00000	2,916	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		55.00000	42	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,991.00000	5,141	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		411.00000	341	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,047.00000	1,140	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		58.00000	44	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,893.00000	5,042	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		104.00000	83	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,490.00000	3,632	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		45.00000	34	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,531.00000	5,682	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		293.00000	241	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,529.00000	1,640	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 15/03/2010 Currency Future	11.70	Call			111.00000	89	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,347.00000	3,487	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			106.00000	85	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,442.00000	3,584	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			46.00000	34	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,482.00000	5,633	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			104.00000	83	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,490.00000	3,632	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			100.00000	80	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,586.00000	3,728	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			96.00000	77	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,682.00000	3,825	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			42.00000	31	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,728.00000	5,880	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			278.00000	229	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,614.00000	1,727	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			133.00000	107	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,968.00000	3,105	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			106.00000	85	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,442.00000	3,584	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			102.00000	82	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,538.00000	3,680	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			44.00000	33	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,580.00000	5,732	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			48.00000	36	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,383.00000	5,534	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			366.00000	303	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,202.00000	1,301	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			53.00000	40	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,089.00000	5,239	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			493.00000	412	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			829.00000	910	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			60.00000	46	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,796.00000	4,944	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			450.00000	374	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			936.00000	1,023	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			182.00000	147	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,368.00000	2,496	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			142.00000	114	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,828.00000	2,963	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			56.00000	43	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,942.00000	5,092	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			161.00000	130	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,596.00000	2,728	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			127.00000	102	29.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,062.00000	3,200	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		51.00000	39	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,187.00000	5,337	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		192.00000	155	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,278.00000	2,404	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		182.00000	147	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,368.00000	2,496	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		59.00000	45	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,844.00000	4,993	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		436.00000	363	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		972.00000	1,062	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		50.00000	38	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,236.00000	5,386	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		61.00000	47	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,747.00000	4,895	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		207.00000	169	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,143.00000	2,267	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		65.00000	50	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,601.00000	4,749	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		212.00000	173	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,097.00000	2,222	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		66.00000	51	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,552.00000	4,700	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		69.00000	54	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,455.00000	4,602	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		227.00000	187	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,963.00000	2,086	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		217.00000	178	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,052.00000	2,177	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		68.00000	52	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,503.00000	4,651	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		251.00000	206	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,787.00000	1,905	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		80.00000	63	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,116.00000	4,262	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		749.00000	636	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		435.00000	485	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		827.00000	707	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		363.00000	406	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		278.00000	229	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,614.00000	1,727	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		84.00000	66	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,020.00000	4,165	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		854.00000	733	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		340.00000	381	20.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.35	Call		85.00000	68	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,971.00000	4,116	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		239.00000	196	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,874.00000	1,995	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		227.00000	187	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,963.00000	2,086	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		74.00000	57	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,309.00000	4,456	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		800.00000	683	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		386.00000	431	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		271.00000	223	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,656.00000	1,771	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		82.00000	65	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,068.00000	4,213	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		883.00000	759	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		318.00000	357	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		293.00000	241	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,529.00000	1,640	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,036.00000	902	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		222.00000	250	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		336.00000	277	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,322.00000	1,426	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		85.00000	68	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,971.00000	4,116	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		1,069.00000	933	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		205.00000	231	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		1,103.00000	965	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		189.00000	213	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		356.00000	294	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,241.00000	1,343	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		89.00000	71	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,874.00000	4,019	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		1,138.00000	998	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		174.00000	196	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,814.00000	4,652	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,319.00000	3,157	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		5.00000	5	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,855.00000	1,691	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		40.00000	40	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		75.00000	59	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,261.00000	4,407	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		24.00000	12	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,209.00000	7,361	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,064.00000	4,901	30.04	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	3.40	Put		0.00000	0	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,568.00000	3,405	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		3.00000	4	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,089.00000	1,924	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		25.00000	22	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		26.00000	15	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,962.00000	7,113	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,291.00000	1,138	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		127.00000	136	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		411.00000	341	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,047.00000	1,140	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		388.00000	321	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,123.00000	1,220	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		309.00000	255	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,445.00000	1,554	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		98.00000	78	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,634.00000	3,777	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,369.00000	3,206	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		4.00000	5	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,381.00000	2,216	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		17.00000	14	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,456.00000	1,298	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		92.00000	97	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		94.00000	75	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,730.00000	3,874	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		62.00000	48	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,698.00000	4,846	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,518.00000	3,355	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		4.00000	4	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,528.00000	2,364	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		14.00000	12	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,585.00000	1,425	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		71.00000	73	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,577.00000	2,413	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		13.00000	12	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,629.00000	1,468	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		65.00000	67	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,617.00000	3,455	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	3	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,626.00000	2,462	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		12.00000	11	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,674.00000	1,512	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		59.00000	60	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		912.00000	785	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		297.00000	334	20.38	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	5.05	Call		3,418.00000	3,256	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		4.00000	5	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,430.00000	2,265	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		16.00000	13	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,499.00000	1,340	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		85.00000	88	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,717.00000	3,554	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		3.00000	3	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,725.00000	2,561	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		11.00000	10	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,763.00000	1,601	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		49.00000	49	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		972.00000	842	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		258.00000	290	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,767.00000	3,604	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		3.00000	3	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,774.00000	2,611	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		10.00000	10	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,809.00000	1,646	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		45.00000	44	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		1,004.00000	871	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		240.00000	270	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		90.00000	72	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,826.00000	3,971	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,916.00000	3,754	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		2.00000	2	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,922.00000	2,760	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		8.00000	8	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,947.00000	1,783	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		33.00000	32	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		64.00000	49	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,649.00000	4,798	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,966.00000	3,803	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		2.00000	2	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,972.00000	2,809	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		7.00000	8	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,994.00000	1,830	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		30.00000	28	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,066.00000	3,903	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		2.00000	2	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,071.00000	2,908	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		7.00000	7	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,212.00000	1,066	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		148.00000	165	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,016.00000	3,853	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	4.45	Put		2.00000	2	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,021.00000	2,859	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		7.00000	7	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,041.00000	1,876	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		27.00000	25	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,173.00000	1,031	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		159.00000	180	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,866.00000	3,704	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		2.00000	2	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,873.00000	2,710	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		9.00000	9	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,901.00000	1,737	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		36.00000	35	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,115.00000	3,953	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	2	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,120.00000	2,958	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		6.00000	7	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,138.00000	1,971	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		23.00000	20	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,251.00000	1,101	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		137.00000	150	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		4,265.00000	4,102	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		3,269.00000	3,107	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		5.00000	6	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		2,283.00000	2,117	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		19.00000	16	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,373.00000	1,217	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		109.00000	115	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,365.00000	4,202	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		77.00000	60	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,213.00000	4,359	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		43.00000	32	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,679.00000	5,830	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		20.00000	9	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,656.00000	7,808	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		41.00000	30	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		5,777.00000	5,929	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		19.00000	9	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		7,755.00000	7,907	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		4,165.00000	4,003	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		3,170.00000	3,008	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		6.00000	6	25.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.30	Call		2,186.00000	2,019	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		22.00000	17	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		40.00000	29	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		5,876.00000	6,028	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		19.00000	8	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		7,854.00000	8,007	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		39.00000	28	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		5,974.00000	6,126	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		18.00000	8	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		7,954.00000	8,106	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		39.00000	28	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		5,925.00000	6,077	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		18.00000	8	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		7,904.00000	8,057	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		36.00000	25	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,122.00000	6,274	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		17.00000	7	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,102.00000	8,256	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		36.00000	24	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,171.00000	6,323	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		16.00000	7	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,152.00000	8,305	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,817.00000	3,654	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		2.00000	3	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,823.00000	2,660	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		9.00000	9	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		35.00000	24	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,221.00000	6,372	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		16.00000	7	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,202.00000	8,355	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		38.00000	27	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,024.00000	6,175	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		18.00000	7	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,003.00000	8,156	34.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.43650	8.60290		21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		723.00000	628	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		720.00000	792	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		155.00000	129	29.62	0.00	0	29,153.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,702.00000	3,843	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		686.00000	595	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		783.00000	859	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		484.00000	416	23.98	0.00	0	2,557.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,281.00000	1,379	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		652.00000	564	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		849.00000	928	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.75	Call			669.00000	579	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			816.00000	893	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			763.00000	663	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			660.00000	727	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			742.00000	646	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			690.00000	759	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			783.00000	682	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			630.00000	695	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			826.00000	721	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			574.00000	635	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			872.00000	763	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			519.00000	576	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			704.00000	611	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			751.00000	825	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			635.00000	549	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			882.00000	963	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			589.00000	508	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			986.00000	1,072	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			619.00000	535	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			916.00000	999	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			574.00000	495	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,021.00000	1,109	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			533.00000	459	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,130.00000	1,222	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			546.00000	470	23.35	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,093.00000	1,184	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			560.00000	483	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,057.00000	1,146	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			604.00000	521	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			951.00000	1,035	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			462.00000	396	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,359.00000	1,460	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			431.00000	369	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,478.00000	1,583	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			451.00000	387	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,398.00000	1,500	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			412.00000	352	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,559.00000	1,666	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			441.00000	378	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,438.00000	1,541	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			170.00000	142	29.18	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,467.00000	3,605	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			421.00000	361	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,518.00000	1,624	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			369.00000	315	25.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,766.00000	1,879	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		346.00000	296	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,893.00000	2,009	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		313.00000	267	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,110.00000	2,231	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		339.00000	290	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,936.00000	2,053	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		361.00000	309	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,808.00000	1,922	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		484.00000	416	23.98	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,281.00000	1,379	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		998.00000	879	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		395.00000	442	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		403.00000	345	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,600.00000	1,708	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		385.00000	329	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,682.00000	1,793	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		354.00000	302	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,851.00000	1,966	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		326.00000	278	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,023.00000	2,142	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		142.00000	119	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,939.00000	4,082	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		972.00000	854	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		419.00000	467	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		394.00000	337	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,641.00000	1,750	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		377.00000	322	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,724.00000	1,836	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		332.00000	284	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,979.00000	2,097	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		319.00000	272	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,066.00000	2,186	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		140.00000	117	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		3,987.00000	4,130	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		896.00000	785	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		493.00000	548	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		385.00000	329	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,682.00000	1,793	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		326.00000	278	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,023.00000	2,142	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		301.00000	256	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,198.00000	2,319	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		133.00000	110	30.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,130.00000	4,273	30.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			361.00000	309	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,808.00000	1,922	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			319.00000	272	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,066.00000	2,186	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			307.00000	262	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,154.00000	2,275	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			295.00000	250	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,242.00000	2,363	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			283.00000	239	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,330.00000	2,452	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			126.00000	104	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,273.00000	4,417	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			921.00000	807	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			468.00000	520	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			394.00000	337	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,641.00000	1,750	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			135.00000	112	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,082.00000	4,226	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,142.00000	1,012	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			289.00000	326	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			473.00000	406	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,320.00000	1,419	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			377.00000	322	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,724.00000	1,836	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,173.00000	1,041	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			270.00000	305	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			403.00000	345	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,600.00000	1,708	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			152.00000	127	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,750.00000	3,891	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,205.00000	1,071	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			252.00000	284	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			496.00000	426	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,243.00000	1,339	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			473.00000	406	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,320.00000	1,419	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			150.00000	125	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,797.00000	3,938	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,237.00000	1,102	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			234.00000	265	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			508.00000	436	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,205.00000	1,300	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,853.00000	4,687	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,363.00000	3,197	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.25	Put			10.00000	10	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,929.00000	1,766	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			76.00000	79	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			219.00000	184	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,866.00000	2,997	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			77.00000	63	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,724.00000	5,876	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			49.00000	38	34.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,197.00000	7,352	34.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,103.00000	4,937	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,611.00000	3,445	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			8.00000	8	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,155.00000	1,989	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			52.00000	52	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			243.00000	204	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,640.00000	2,768	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			137.00000	114	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,035.00000	4,178	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			83.00000	68	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,480.00000	5,631	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			53.00000	41	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,950.00000	7,105	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,427.00000	1,273	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			174.00000	186	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			520.00000	447	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,167.00000	1,261	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			451.00000	387	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,398.00000	1,500	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			173.00000	145	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,420.00000	3,558	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,412.00000	3,246	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			9.00000	10	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,437.00000	2,271	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			34.00000	35	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,546.00000	1,390	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			143.00000	153	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			224.00000	188	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,821.00000	2,951	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			107.00000	88	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,705.00000	4,852	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,628.00000	2,464	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			25.00000	27	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,712.00000	1,552	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			109.00000	116	19.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.00	Call			164.00000	137	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,561.00000	3,700	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			115.00000	95	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,512.00000	4,658	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			210.00000	176	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			2,957.00000	3,090	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			145.00000	121	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,892.00000	4,034	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			102.00000	84	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,849.00000	4,997	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,660.00000	3,494	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			7.00000	8	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,676.00000	2,512	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			23.00000	25	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,755.00000	1,594	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			102.00000	108	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,026.00000	904	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			373.00000	417	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			202.00000	169	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,049.00000	3,183	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			99.00000	81	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			4,946.00000	5,094	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,511.00000	3,345	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			8.00000	9	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,532.00000	2,367	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			29.00000	31	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,628.00000	1,470	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			125.00000	133	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			946.00000	830	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			443.00000	494	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			289.00000	244	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,287.00000	2,408	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			191.00000	159	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,188.00000	3,323	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			94.00000	77	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,091.00000	5,240	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,462.00000	3,296	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			9.00000	9	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,485.00000	2,319	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			32.00000	33	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,587.00000	1,429	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			134.00000	143	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			187.00000	156	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,234.00000	3,370	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			131.00000	108	30.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,178.00000	4,321	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		93.00000	76	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,140.00000	5,289	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		277.00000	233	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,374.00000	2,497	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		183.00000	153	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,280.00000	3,417	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		128.00000	106	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,225.00000	4,369	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		91.00000	74	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,188.00000	5,338	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		198.00000	166	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,095.00000	3,229	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		97.00000	80	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		4,994.00000	5,143	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,710.00000	3,544	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		7.00000	7	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,725.00000	2,560	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		22.00000	24	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,798.00000	1,636	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		95.00000	100	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,054.00000	930	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		351.00000	393	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		313.00000	267	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,110.00000	2,231	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		206.00000	173	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,003.00000	3,136	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		101.00000	82	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,898.00000	5,046	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,760.00000	3,593	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		7.00000	7	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,773.00000	2,609	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		20.00000	22	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,841.00000	1,679	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		88.00000	92	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,082.00000	956	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		329.00000	370	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,809.00000	3,643	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		6.00000	7	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,821.00000	2,657	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		18.00000	21	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,885.00000	1,722	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		82.00000	86	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,112.00000	984	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		309.00000	347	20.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.30	Call			215.00000	180	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,912.00000	3,043	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			147.00000	123	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,844.00000	3,986	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			104.00000	85	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,801.00000	4,949	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,958.00000	3,792	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			5.00000	6	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,967.00000	2,803	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			14.00000	17	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			2,018.00000	1,854	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			65.00000	67	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			228.00000	192	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,775.00000	2,905	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			109.00000	90	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,656.00000	4,803	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			4,008.00000	3,842	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			5.00000	5	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			3,016.00000	2,852	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			13.00000	16	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			2,063.00000	1,898	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			60.00000	62	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			233.00000	196	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,730.00000	2,859	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			158.00000	132	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,655.00000	3,795	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			111.00000	91	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,608.00000	4,755	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			4,057.00000	3,891	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			4.00000	5	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,066.00000	2,901	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			13.00000	15	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,109.00000	1,943	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			56.00000	57	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,274.00000	1,133	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			221.00000	246	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			238.00000	200	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,685.00000	2,814	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			161.00000	134	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,608.00000	3,748	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			113.00000	93	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,560.00000	4,707	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			4,107.00000	3,941	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			4.00000	5	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			3,115.00000	2,950	22.89	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 14/06/2010 Currency Future	5.50	Put		12.00000	14	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,311.00000	1,165	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		208.00000	228	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,909.00000	3,742	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		6.00000	6	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,919.00000	2,755	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		16.00000	18	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,973.00000	1,810	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		70.00000	73	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		72.00000	58	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		5,969.00000	6,121	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		194.00000	163	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,141.00000	3,276	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		71.00000	57	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,018.00000	6,170	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		70.00000	56	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,067.00000	6,219	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,305.00000	4,139	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	3	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,313.00000	3,147	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		10.00000	11	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,342.00000	2,176	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		39.00000	40	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,466.00000	1,311	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		163.00000	175	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		849.00000	742	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		546.00000	605	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		124.00000	102	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,321.00000	4,465	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		76.00000	62	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		5,773.00000	5,925	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,355.00000	4,189	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	3	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,390.00000	2,224	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		37.00000	37	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,506.00000	1,350	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		153.00000	164	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		43.00000	33	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,690.00000	7,846	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		4,255.00000	4,090	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		3.00000	3	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		3,264.00000	3,098	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		11.00000	11	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		2,295.00000	2,129	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		42.00000	42	20.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.35	Call			75.00000	61	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			5,822.00000	5,974	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			42.00000	32	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			7,789.00000	7,945	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			4,156.00000	3,991	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	4	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			3,165.00000	2,999	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			12.00000	13	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			2,202.00000	2,034	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			49.00000	48	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,349.00000	1,198	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			196.00000	211	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			73.00000	59	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			5,920.00000	6,072	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			41.00000	31	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			7,888.00000	8,044	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			40.00000	30	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			7,987.00000	8,143	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			40.00000	30	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			7,938.00000	8,094	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			277.00000	233	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,374.00000	2,497	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			128.00000	106	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,225.00000	4,369	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			68.00000	54	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,165.00000	6,317	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			38.00000	28	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,135.00000	8,291	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			68.00000	54	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,165.00000	6,317	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,859.00000	3,693	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			6.00000	6	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,870.00000	2,706	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			17.00000	19	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			271.00000	228	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,418.00000	2,542	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			67.00000	53	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,214.00000	6,367	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			37.00000	27	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,184.00000	8,340	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			265.00000	223	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,462.00000	2,587	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			66.00000	52	33.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,263.00000	6,416	33.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			36.00000	26	34.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,233.00000	8,390	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		39.00000	29	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,037.00000	8,192	34.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.21510	13.34820		18.58	39,645.30	3	22,226.00
£ / R On 14/09/2009 Currency Future	13.35	Call		395.00000	330	18.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		397.00000	465	18.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		355.00000	294	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		457.00000	529	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		318.00000	262	19.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		520.00000	597	19.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		301.00000	247	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		553.00000	632	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		336.00000	278	19.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		488.00000	563	19.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		374.00000	312	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		426.00000	497	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		419.00000	349	18.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		371.00000	434	18.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		524.00000	441	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		276.00000	326	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		496.00000	415	18.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		298.00000	350	18.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		524.00000	441	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		276.00000	326	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		583.00000	495	18.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		235.00000	280	18.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		614.00000	524	18.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		216.00000	259	18.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		646.00000	554	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		198.00000	239	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		444.00000	370	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		345.00000	405	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		286.00000	233	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		587.00000	668	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		374.00000	312	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		426.00000	497	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		395.00000	330	18.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		397.00000	465	18.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		496.00000	415	18.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		298.00000	350	18.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		469.00000	391	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		321.00000	376	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		646.00000	554	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		198.00000	239	18.39	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	12.75	Call			748.00000	649	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			150.00000	184	18.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			679.00000	584	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			181.00000	219	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			553.00000	468	18.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			255.00000	302	18.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			286.00000	233	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			587.00000	668	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			174.00000	137	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			926.00000	1,022	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			242.00000	196	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			694.00000	781	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			217.00000	174	20.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			769.00000	859	20.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			229.00000	185	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			731.00000	819	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			217.00000	174	20.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			769.00000	859	20.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			184.00000	146	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			886.00000	981	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			148.00000	115	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,050.00000	1,150	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			156.00000	122	21.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,008.00000	1,107	21.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			174.00000	137	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			926.00000	1,022	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			133.00000	103	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,135.00000	1,237	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			119.00000	91	21.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,221.00000	1,326	21.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			113.00000	86	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,265.00000	1,371	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			140.00000	109	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,092.00000	1,194	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			79.00000	58	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,580.00000	1,693	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			61.00000	44	23.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,813.00000	1,929	23.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			40.00000	30	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,291.00000	2,415	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			48.00000	35	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,050.00000	2,170	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			53.00000	38	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,955.00000	2,073	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			58.00000	42	23.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.15	Put			1,860.00000	1,976	23.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			79.00000	58	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,580.00000	1,693	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			102.00000	77	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,354.00000	1,462	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			87.00000	65	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,489.00000	1,600	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			61.00000	44	23.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,813.00000	1,929	23.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			68.00000	49	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,719.00000	1,834	23.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			75.00000	55	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,627.00000	1,740	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			64.00000	46	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,766.00000	1,881	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			71.00000	52	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,673.00000	1,787	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			83.00000	61	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,535.00000	1,646	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			75.00000	55	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,627.00000	1,740	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			50.00000	37	24.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,002.00000	2,121	24.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			55.00000	39	23.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,907.00000	2,024	23.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			92.00000	69	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,444.00000	1,553	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			48.00000	35	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,050.00000	2,170	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			40.00000	30	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,291.00000	2,415	25.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			44.00000	33	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,146.00000	2,268	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			38.00000	29	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,340.00000	2,464	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			37.00000	28	26.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,389.00000	2,513	26.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			43.00000	32	25.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,195.00000	2,317	25.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			126.00000	97	21.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,178.00000	1,282	21.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			34.00000	26	26.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,486.00000	2,611	26.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			97.00000	73	22.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,398.00000	1,507	22.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Call			83.00000	61	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,535.00000	1,646	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			46.00000	34	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,098.00000	2,219	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			140.00000	109	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,092.00000	1,194	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			195.00000	155	20.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			846.00000	940	20.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			206.00000	164	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			807.00000	899	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			165.00000	130	21.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			967.00000	1,065	21.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			107.00000	81	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,309.00000	1,416	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			50.00000	37	24.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,002.00000	2,121	24.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			32.00000	25	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,584.00000	2,710	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			46.00000	34	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,098.00000	2,219	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			34.00000	26	26.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,486.00000	2,611	26.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			32.00000	25	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,584.00000	2,710	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			30.00000	23	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,682.00000	2,808	27.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			28.00000	22	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,780.00000	2,907	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			64.00000	46	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,766.00000	1,881	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			41.00000	31	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,243.00000	2,366	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			36.00000	27	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,437.00000	2,562	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			41.00000	31	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,243.00000	2,366	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			33.00000	26	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,535.00000	2,660	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			31.00000	24	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,633.00000	2,759	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			29.00000	23	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,731.00000	2,858	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			126.00000	97	21.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,178.00000	1,282	21.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			25.00000	20	28.75	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	16.30	Put			2,977.00000	3,105	28.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			165.00000	130	21.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			967.00000	1,065	21.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			97.00000	73	22.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,398.00000	1,507	22.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			58.00000	42	23.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,860.00000	1,976	23.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			102.00000	77	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,354.00000	1,462	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			256.00000	208	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			658.00000	742	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			229.00000	185	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			731.00000	819	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			184.00000	146	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			886.00000	981	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			107.00000	81	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,309.00000	1,416	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			242.00000	196	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			694.00000	781	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			270.00000	220	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			622.00000	705	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			133.00000	103	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,135.00000	1,237	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			301.00000	247	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			553.00000	632	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,248.00000	5,115	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,752.00000	3,619	33.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			4.00000	4	33.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,267.00000	2,135	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			19.00000	20	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			859.00000	754	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			111.00000	139	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			17.00000	14	32.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,769.00000	3,899	32.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			7.00000	6	36.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,259.00000	5,391	36.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			3.00000	3	39.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,755.00000	6,887	39.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,698.00000	5,565	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,200.00000	4,067	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			2.00000	2	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,709.00000	2,577	27.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			11.00000	12	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 14/09/2009 Currency Future	12.15	Call			1,249.00000	1,119	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			51.00000	54	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			21.00000	17	30.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,323.00000	3,452	30.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			9.00000	7	35.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,811.00000	4,942	35.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			4.00000	3	38.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,306.00000	6,438	38.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,948.00000	5,815	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,449.00000	4,316	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			1.00000	1	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,957.00000	2,824	29.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			8.00000	8	29.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,489.00000	1,357	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			41.00000	42	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			24.00000	19	29.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,076.00000	3,204	29.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			11.00000	9	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,562.00000	4,694	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			5.00000	4	38.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,056.00000	6,189	38.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			821.00000	718	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			123.00000	153	18.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			937.00000	828	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			89.00000	113	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			784.00000	683	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			136.00000	168	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			713.00000	616	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			165.00000	201	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			978.00000	867	18.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			80.00000	102	18.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			898.00000	791	18.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			100.00000	125	18.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			679.00000	584	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			181.00000	219	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			784.00000	683	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			136.00000	168	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			469.00000	391	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			321.00000	376	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,453.00000	3,320	31.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			5.00000	5	31.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,463.00000	2,331	26.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			15.00000	16	26.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			18.00000	16	31.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.90	Put		3,570.00000	3,700	31.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		6.00000	5	36.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		5,558.00000	5,690	36.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call		2.00000	2	41.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put		7,554.00000	7,687	41.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call		4,349.00000	4,217	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put		1.00000	1	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call		3,354.00000	3,221	31.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put		6.00000	5	31.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call		2,365.00000	2,233	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put		17.00000	18	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call		1,393.00000	1,261	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put		44.00000	46	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call		18.00000	15	31.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put		3,669.00000	3,800	31.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call		6.00000	5	37.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put		5,657.00000	5,790	37.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call		2.00000	2	41.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put		7,654.00000	7,787	41.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call		4,250.00000	4,117	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put		2.00000	2	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call		3,254.00000	3,121	30.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put		6.00000	6	30.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call		1,297.00000	1,166	18.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put		49.00000	51	18.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call		5.00000	4	37.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put		5,757.00000	5,889	37.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call		2.00000	2	41.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put		7,754.00000	7,887	41.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call		3,205.00000	3,071	30.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put		6.00000	6	30.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call		2,218.00000	2,086	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put		20.00000	21	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call		16.00000	14	32.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put		3,818.00000	3,949	32.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call		5.00000	4	37.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put		5,807.00000	5,939	37.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call		2.00000	2	41.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put		7,804.00000	7,936	41.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call		4,051.00000	3,918	35.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put		3.00000	3	35.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call		3,056.00000	2,923	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put		7.00000	7	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call		2,072.00000	1,940	24.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put		24.00000	25	24.38	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	12.30	Call			1,108.00000	988	18.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			59.00000	73	18.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			15.00000	13	32.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			3,967.00000	4,098	32.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			5.00000	4	37.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			5,957.00000	6,089	37.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			2.00000	1	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			7,954.00000	8,086	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,951.00000	3,818	34.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			3.00000	3	34.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,975.00000	1,842	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			27.00000	27	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			1,019.00000	906	18.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			71.00000	91	18.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			15.00000	12	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,066.00000	4,197	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			2.00000	1	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,053.00000	8,186	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,901.00000	3,768	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			3.00000	3	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,907.00000	2,774	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			9.00000	9	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,926.00000	1,793	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			28.00000	28	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			14.00000	12	33.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,116.00000	4,247	33.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			4.00000	4	38.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,106.00000	6,239	38.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			2.00000	1	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,103.00000	8,236	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,852.00000	3,718	34.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			3.00000	3	34.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,858.00000	2,725	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			9.00000	10	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,877.00000	1,744	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			29.00000	29	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			14.00000	11	33.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,165.00000	4,296	33.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			4.00000	4	38.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,156.00000	6,288	38.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			1.00000	1	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,153.00000	8,286	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,759.00000	2,626	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			11.00000	11	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,780.00000	1,647	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 14/09/2009 Currency Future	11.60	Put		31.00000	32	22.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		13.00000	11	33.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,265.00000	4,396	33.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call		4.00000	3	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,256.00000	6,388	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		1.00000	1	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,253.00000	8,386	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,802.00000	3,669	33.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		3.00000	3	33.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,808.00000	2,675	28.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		10.00000	10	28.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,828.00000	1,696	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		30.00000	30	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		13.00000	11	33.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,215.00000	4,346	33.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		4.00000	3	38.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,206.00000	6,338	38.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		1.00000	1	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,203.00000	8,336	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		0.00000	3,868	35.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	3	35.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		0.00000	2,873	29.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		0.00000	8	29.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	1,891	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		0.00000	26	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		0.00000	947	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		0.00000	82	18.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		0.00000	13	33.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		0.00000	4,148	33.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		0.00000	4	37.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		0.00000	6,139	37.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		0.00000	1	41.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		0.00000	8,136	41.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.44100	13.57720		19.35	0.00	0	13,793.00
£ / R On 14/12/2009 Currency Future	13.60	Call		651.00000	597	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		674.00000	756	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		632.00000	580	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		705.00000	789	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		578.00000	530	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		801.00000	889	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		561.00000	515	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		834.00000	924	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		595.00000	546	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		768.00000	855	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		613.00000	563	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 14/12/2009 Currency Future	13.70	Put			736.00000	822	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			632.00000	580	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			705.00000	789	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			693.00000	634	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			616.00000	693	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			788.00000	720	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			510.00000	579	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			739.00000	675	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			562.00000	634	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			763.00000	697	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			536.00000	606	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			839.00000	767	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			462.00000	526	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			865.00000	792	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			438.00000	501	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			893.00000	817	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			415.00000	476	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			561.00000	515	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			834.00000	924	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			613.00000	563	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			736.00000	822	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			651.00000	597	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			674.00000	756	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			716.00000	654	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			588.00000	663	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			671.00000	616	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			644.00000	725	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			595.00000	546	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			768.00000	855	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			893.00000	817	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			415.00000	476	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			979.00000	897	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			351.00000	406	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			949.00000	870	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			372.00000	429	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			651.00000	597	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			674.00000	756	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			431.00000	396	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,154.00000	1,255	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			513.00000	471	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			936.00000	1,030	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			499.00000	458	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			971.00000	1,067	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			499.00000	458	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			971.00000	1,067	20.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.10	Call			484.00000	444	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,007.00000	1,103	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			444.00000	408	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,117.00000	1,217	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			396.00000	364	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,269.00000	1,373	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			419.00000	385	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,192.00000	1,294	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			407.00000	374	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,230.00000	1,333	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			385.00000	354	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,308.00000	1,413	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			309.00000	284	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,632.00000	1,743	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			318.00000	292	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,590.00000	1,701	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			364.00000	335	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,387.00000	1,494	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			345.00000	317	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,467.00000	1,576	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			326.00000	300	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,549.00000	1,659	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			293.00000	270	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,716.00000	1,829	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			278.00000	256	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,801.00000	1,915	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			264.00000	243	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,887.00000	2,002	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			215.00000	196	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,238.00000	2,355	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			484.00000	444	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,007.00000	1,103	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			457.00000	419	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,080.00000	1,178	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			545.00000	500	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			867.00000	959	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			364.00000	335	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,387.00000	1,494	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			470.00000	432	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,043.00000	1,141	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			374.00000	344	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,347.00000	1,453	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			354.00000	326	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,427.00000	1,535	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			335.00000	308	22.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.75	Put		1,508.00000	1,617	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		271.00000	250	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,844.00000	1,959	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		561.00000	515	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		834.00000	924	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		529.00000	485	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		902.00000	994	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		470.00000	432	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,043.00000	1,141	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		374.00000	344	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,347.00000	1,453	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		301.00000	277	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,674.00000	1,786	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		354.00000	326	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,427.00000	1,535	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		285.00000	263	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,758.00000	1,872	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		545.00000	500	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		867.00000	959	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		407.00000	374	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,230.00000	1,333	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		309.00000	284	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,632.00000	1,743	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		419.00000	385	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,192.00000	1,294	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,279.00000	5,143	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	2	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,798.00000	3,663	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		21.00000	22	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,334.00000	2,200	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		57.00000	59	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		1,071.00000	984	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		294.00000	343	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		192.00000	175	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,414.00000	2,534	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		84.00000	76	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,807.00000	3,935	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		40.00000	37	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,263.00000	5,396	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		23.00000	21	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,745.00000	6,880	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,728.00000	5,592	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	1	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		4,239.00000	4,105	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		12.00000	14	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 14/12/2009 Currency Future	10.85	Call			2,771.00000	2,636	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			44.00000	45	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,398.00000	1,287	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			170.00000	196	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			245.00000	226	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,018.00000	2,135	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			107.00000	96	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,380.00000	3,505	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			50.00000	45	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,822.00000	4,954	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			26.00000	24	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,299.00000	6,433	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,977.00000	5,841	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,485.00000	4,350	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			8.00000	9	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,015.00000	2,880	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			38.00000	39	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,606.00000	1,488	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			129.00000	147	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			122.00000	110	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,145.00000	3,269	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			56.00000	51	27.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,579.00000	4,710	27.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			28.00000	27	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,051.00000	6,186	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			739.00000	675	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			562.00000	634	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,009.00000	925	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			332.00000	384	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,203.00000	1,108	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			226.00000	267	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,136.00000	1,045	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			259.00000	304	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,009.00000	925	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			332.00000	384	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,103.00000	1,014	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			276.00000	323	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,039.00000	954	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			312.00000	363	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			921.00000	843	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			393.00000	452	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			813.00000	743	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			486.00000	552	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			513.00000	471	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	14.00	Put			936.00000	1,030	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			763.00000	697	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			536.00000	606	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			865.00000	792	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			438.00000	501	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			839.00000	767	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			462.00000	526	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			484.00000	444	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,007.00000	1,103	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			716.00000	654	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			588.00000	663	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			529.00000	485	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			902.00000	994	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			693.00000	634	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			616.00000	693	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,503.00000	3,369	25.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			26.00000	28	25.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,528.00000	2,393	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			51.00000	52	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			94.00000	84	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,616.00000	3,743	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			35.00000	32	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,558.00000	5,691	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			18.00000	17	32.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,541.00000	7,676	32.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,387.00000	4,252	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			9.00000	11	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,406.00000	3,271	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			28.00000	30	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,431.00000	2,296	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			54.00000	55	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,521.00000	1,406	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			144.00000	165	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			89.00000	80	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,712.00000	3,839	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			33.00000	31	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,656.00000	5,790	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			18.00000	17	32.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,640.00000	7,776	32.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,259.00000	3,125	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			32.00000	34	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,286.00000	2,152	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			59.00000	61	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			82.00000	74	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,855.00000	3,983	26.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.35	Call			31.00000	29	29.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,804.00000	5,938	29.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			17.00000	16	32.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,790.00000	7,925	32.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,288.00000	4,154	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			11.00000	13	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,308.00000	3,173	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			31.00000	32	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,438.00000	1,326	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			161.00000	185	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			251.00000	231	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,974.00000	2,090	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			32.00000	30	29.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,755.00000	5,889	29.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			17.00000	16	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			7,740.00000	7,875	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			4,093.00000	3,958	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			16.00000	17	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			3,113.00000	2,978	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			36.00000	37	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			2,141.00000	2,010	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			64.00000	69	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			1,277.00000	1,175	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			200.00000	234	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			227.00000	208	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,150.00000	2,267	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			76.00000	68	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			3,999.00000	4,127	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			29.00000	27	29.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			5,952.00000	6,086	29.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			16.00000	15	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			7,939.00000	8,074	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,946.00000	3,811	26.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			19.00000	20	26.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,966.00000	2,831	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			39.00000	40	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			2,002.00000	1,875	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			75.00000	84	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			1,169.00000	1,076	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			242.00000	285	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			209.00000	191	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,282.00000	2,400	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			71.00000	63	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,143.00000	4,272	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			28.00000	26	29.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.65	Put		6,100.00000	6,235	29.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		15.00000	14	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,088.00000	8,223	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,896.00000	3,761	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		19.00000	20	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,917.00000	2,783	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		40.00000	42	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,957.00000	1,831	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		80.00000	90	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		203.00000	185	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,326.00000	2,444	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		69.00000	62	27.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,192.00000	4,321	27.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		27.00000	26	30.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,150.00000	6,285	30.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		15.00000	13	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		8,138.00000	8,272	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,847.00000	3,712	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		20.00000	21	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,869.00000	2,734	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		41.00000	43	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,912.00000	1,787	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		85.00000	96	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		197.00000	180	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,370.00000	2,489	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		67.00000	60	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,240.00000	4,369	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		27.00000	25	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,200.00000	6,334	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		14.00000	13	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,187.00000	8,322	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,749.00000	3,614	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		22.00000	23	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,823.00000	1,699	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		96.00000	108	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		186.00000	170	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,459.00000	2,579	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		64.00000	57	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,337.00000	4,466	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		13.00000	12	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,286.00000	8,421	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,820.00000	2,685	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		43.00000	44	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,868.00000	1,743	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		90.00000	102	18.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.80	Call		65.00000	59	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,288.00000	4,418	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		26.00000	25	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,249.00000	6,384	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		14.00000	13	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,237.00000	8,372	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		0.00000	3,909	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		0.00000	18	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		0.00000	2,929	23.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		0.00000	38	23.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	1,965	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		0.00000	74	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	1,141	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		0.00000	250	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	202	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		0.00000	2,311	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		0.00000	66	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		0.00000	4,175	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		0.00000	27	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		0.00000	6,136	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		0.00000	15	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		0.00000	8,124	32.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.66580	13.80510		19.48	0.00	0	27.00
£ / R On 15/03/2010 Currency Future	13.80	Call		859.00000	808	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		854.00000	942	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		821.00000	773	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		916.00000	1,007	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		768.00000	723	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,013.00000	1,107	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		803.00000	756	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		948.00000	1,040	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		840.00000	790	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		884.00000	974	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		879.00000	826	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		824.00000	910	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		965.00000	905	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		710.00000	790	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		943.00000	885	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		738.00000	819	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		1,011.00000	949	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		656.00000	733	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		1,084.00000	1,017	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		579.00000	652	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		900.00000	845	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		795.00000	879	19.58	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 15/03/2010 Currency Future	13.50	Call			988.00000	927	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			683.00000	761	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			921.00000	864	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			766.00000	848	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,329.00000	4,194	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			24.00000	29	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,358.00000	3,221	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			53.00000	55	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,404.00000	2,273	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			99.00000	108	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,574.00000	1,475	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			269.00000	309	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			631.00000	595	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,326.00000	1,430	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			420.00000	399	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,115.00000	2,233	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			284.00000	268	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			2,978.00000	3,102	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			196.00000	186	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,891.00000	4,020	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,233.00000	4,099	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			28.00000	33	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,260.00000	3,124	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			55.00000	58	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,311.00000	2,181	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			106.00000	116	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,502.00000	1,406	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			297.00000	340	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			605.00000	571	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,400.00000	1,505	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			405.00000	384	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,200.00000	2,318	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			273.00000	258	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,068.00000	3,192	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			189.00000	180	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,984.00000	4,114	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,137.00000	4,002	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			32.00000	36	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,163.00000	3,027	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			58.00000	61	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,218.00000	2,093	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			113.00000	127	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,432.00000	1,341	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			327.00000	376	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			580.00000	547	21.46	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	14.70	Put		1,475.00000	1,582	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		390.00000	369	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,285.00000	2,403	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		263.00000	248	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,157.00000	3,283	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		183.00000	173	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,078.00000	4,207	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		4,042.00000	3,904	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		37.00000	38	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		3,067.00000	2,932	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		61.00000	66	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		2,126.00000	2,010	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		121.00000	144	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,364.00000	1,282	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		359.00000	416	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		556.00000	525	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,551.00000	1,659	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		376.00000	354	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,371.00000	2,488	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		253.00000	239	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,248.00000	3,373	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		177.00000	166	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,172.00000	4,300	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,895.00000	3,757	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		40.00000	41	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,923.00000	2,789	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		68.00000	73	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,001.00000	1,888	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		146.00000	172	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,274.00000	1,196	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		419.00000	481	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		523.00000	494	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,667.00000	1,778	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		353.00000	333	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,498.00000	2,617	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		239.00000	226	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,384.00000	3,510	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		166.00000	157	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,311.00000	4,441	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,993.00000	3,855	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		38.00000	39	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		3,019.00000	2,884	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		64.00000	68	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,084.00000	1,969	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		129.00000	153	17.75	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 15/03/2010 Currency Future	12.85	Call		1,334.00000	1,253	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		379.00000	437	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		545.00000	515	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,589.00000	1,699	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		368.00000	347	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,413.00000	2,531	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		248.00000	235	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,293.00000	3,419	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		173.00000	163	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,218.00000	4,347	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,281.00000	4,147	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		26.00000	31	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,309.00000	3,172	21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		54.00000	56	21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,357.00000	2,227	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		102.00000	112	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,538.00000	1,440	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		283.00000	324	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		618.00000	583	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,363.00000	1,467	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		412.00000	391	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,157.00000	2,275	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		278.00000	263	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,023.00000	3,147	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		193.00000	183	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		3,937.00000	4,067	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		4,089.00000	3,953	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		34.00000	37	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		3,115.00000	2,979	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		60.00000	64	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		2,172.00000	2,051	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		117.00000	136	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,398.00000	1,311	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		343.00000	395	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		568.00000	536	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,513.00000	1,620	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		383.00000	362	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,328.00000	2,446	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		258.00000	244	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,202.00000	3,328	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		180.00000	170	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,125.00000	4,254	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,185.00000	4,051	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		30.00000	35	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,212.00000	3,075	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 15/03/2010 Currency Future	10.65	Put		57.00000	59	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,265.00000	2,135	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		109.00000	120	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,467.00000	1,372	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		312.00000	356	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		592.00000	559	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,437.00000	1,543	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		397.00000	377	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,242.00000	2,361	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		268.00000	253	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,112.00000	3,237	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		186.00000	177	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,031.00000	4,161	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,944.00000	3,806	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		39.00000	40	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,971.00000	2,837	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		66.00000	71	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		2,043.00000	1,928	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		137.00000	163	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,304.00000	1,224	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		399.00000	458	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		533.00000	504	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,628.00000	1,738	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		360.00000	340	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,455.00000	2,574	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		243.00000	230	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,338.00000	3,465	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		170.00000	160	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,265.00000	4,394	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		900.00000	845	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		795.00000	879	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		4,523.00000	4,387	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		18.00000	21	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		3,552.00000	3,415	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		47.00000	49	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,591.00000	2,459	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		86.00000	94	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,723.00000	1,619	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		218.00000	253	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		688.00000	649	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,183.00000	1,283	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		454.00000	430	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		1,949.00000	2,064	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		307.00000	290	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		2,802.00000	2,924	24.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.30	Call			210.00000	199	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,705.00000	3,834	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			99.00000	93	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,594.00000	5,727	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			40.00000	38	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,535.00000	7,672	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,377.00000	4,242	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			22.00000	27	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,406.00000	3,269	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			51.00000	53	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,451.00000	2,320	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			96.00000	104	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,610.00000	1,510	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			255.00000	294	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			428.00000	406	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,073.00000	2,190	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			199.00000	189	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,844.00000	3,973	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			94.00000	88	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,739.00000	5,872	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			38.00000	35	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,683.00000	7,819	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			91.00000	85	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,836.00000	5,969	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			36.00000	34	28.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			7,781.00000	7,918	28.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			89.00000	84	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			5,884.00000	6,018	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			35.00000	33	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			7,830.00000	7,967	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			84.00000	78	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,029.00000	6,163	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			33.00000	30	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			7,978.00000	8,115	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			81.00000	75	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,126.00000	6,259	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			31.00000	29	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,076.00000	8,213	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			79.00000	73	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,174.00000	6,307	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			30.00000	28	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,125.00000	8,262	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			77.00000	71	27.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,222.00000	6,356	27.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			29.00000	27	28.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.95	Put		8,174.00000	8,312	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,797.00000	3,659	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		42.00000	43	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,828.00000	2,694	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		73.00000	79	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,920.00000	1,809	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		165.00000	193	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		1,217.00000	1,143	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		462.00000	527	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		339.00000	320	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		2,584.00000	2,704	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		160.00000	150	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,405.00000	4,535	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		74.00000	68	27.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,319.00000	6,452	27.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		28.00000	26	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		8,273.00000	8,410	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		0.00000	77	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		0.00000	6,211	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		0.00000	30	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		0.00000	8,164	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.88600	14.02720		19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,019.00000	971	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,042.00000	1,135	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,001.00000	954	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,074.00000	1,168	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,301.00000	1,236	18.87	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	13.40	Put		674.00000	750	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		948.00000	904	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,170.00000	1,268	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		328.00000	315	24.81	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,801.00000	3,929	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		931.00000	887	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,203.00000	1,301	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		965.00000	920	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,138.00000	1,234	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		983.00000	937	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,106.00000	1,201	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,058.00000	1,007	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		981.00000	1,071	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,140.00000	1,084	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		863.00000	948	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,119.00000	1,065	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		892.00000	979	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,184.00000	1,126	19.27	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 14/06/2010 Currency Future	13.65	Put		807.00000	890	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,229.00000	1,168	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		752.00000	832	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,058.00000	1,007	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		981.00000	1,071	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,038.00000	989	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,011.00000	1,103	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,078.00000	1,026	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		951.00000	1,040	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,162.00000	1,105	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		835.00000	919	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,098.00000	1,045	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		921.00000	1,009	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,162.00000	1,105	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		835.00000	919	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,078.00000	1,026	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		951.00000	1,040	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,253.00000	1,191	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		726.00000	805	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,277.00000	1,213	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		699.00000	777	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,377.00000	1,308	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		600.00000	672	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,326.00000	1,259	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		649.00000	723	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		836.00000	798	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,409.00000	1,512	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		914.00000	872	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,237.00000	1,336	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,964.00000	1,862	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		287.00000	326	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,611.00000	1,524	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		434.00000	488	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		647.00000	620	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		1,970.00000	2,084	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		469.00000	450	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,792.00000	2,914	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		343.00000	329	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,666.00000	3,793	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		256.00000	245	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,579.00000	4,709	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,001.00000	1,898	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		274.00000	312	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,645.00000	1,556	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		417.00000	470	18.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.30	Call		1,351.00000	1,283	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		624.00000	697	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		658.00000	630	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,931.00000	2,044	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		477.00000	457	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,750.00000	2,871	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		348.00000	334	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,621.00000	3,748	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		260.00000	249	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,532.00000	4,663	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,434.00000	5,294	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		7.00000	8	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,982.00000	3,843	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		55.00000	57	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,571.00000	2,449	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		144.00000	163	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,457.00000	1,384	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		530.00000	598	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		509.00000	488	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,582.00000	2,702	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		319.00000	306	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,891.00000	4,020	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		206.00000	198	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,278.00000	5,412	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		135.00000	129	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,708.00000	6,843	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,880.00000	5,740	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		3.00000	4	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,411.00000	4,275	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		34.00000	39	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,969.00000	2,839	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		92.00000	103	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,747.00000	1,654	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		370.00000	418	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		587.00000	564	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,210.00000	2,328	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		364.00000	350	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,487.00000	3,614	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		234.00000	225	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,857.00000	4,989	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		154.00000	148	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,277.00000	6,412	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,129.00000	5,988	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		2.00000	2	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,652.00000	4,514	21.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.40	Put		24.00000	28	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,202.00000	3,064	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		75.00000	78	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,927.00000	1,826	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		300.00000	340	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		637.00000	610	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,009.00000	2,124	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		393.00000	378	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,266.00000	3,392	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		252.00000	242	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,625.00000	4,756	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		166.00000	159	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,038.00000	6,173	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,555.00000	4,418	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		28.00000	32	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,592.00000	3,453	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		64.00000	67	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,658.00000	2,534	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		130.00000	148	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,854.00000	1,756	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		327.00000	370	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		866.00000	827	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,339.00000	1,441	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		616.00000	591	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,089.00000	2,205	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		447.00000	428	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		2,919.00000	3,042	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,689.00000	3,551	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		62.00000	65	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,745.00000	2,620	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		118.00000	134	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		898.00000	856	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,270.00000	1,370	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		461.00000	442	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,834.00000	2,956	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		338.00000	325	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,711.00000	3,839	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,700.00000	4,562	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		23.00000	26	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,738.00000	3,599	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		61.00000	63	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,790.00000	2,663	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		112.00000	127	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		323.00000	311	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,846.00000	3,975	24.87	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	14.75	Call			793.00000	758	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,516.00000	1,622	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			569.00000	546	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,292.00000	2,410	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			412.00000	396	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,135.00000	3,260	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			305.00000	293	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,028.00000	4,157	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			728.00000	696	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,700.00000	1,810	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			527.00000	505	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,500.00000	2,619	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			381.00000	366	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,354.00000	3,480	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			285.00000	273	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,257.00000	4,387	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,316.00000	4,180	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			39.00000	44	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,348.00000	3,210	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			71.00000	74	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,442.00000	2,324	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			165.00000	188	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,678.00000	1,588	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			401.00000	452	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			669.00000	641	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,892.00000	2,005	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			485.00000	465	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,707.00000	2,829	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			353.00000	339	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,576.00000	3,703	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			264.00000	253	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,486.00000	4,617	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,174.00000	4,039	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			47.00000	53	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,316.00000	2,201	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			189.00000	215	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,578.00000	1,492	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			451.00000	506	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,127.00000	3,990	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			50.00000	54	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,154.00000	3,019	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			77.00000	83	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,275.00000	2,162	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			198.00000	226	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,546.00000	1,464	18.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.95	Put		469.00000	528	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		626.00000	600	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,049.00000	2,164	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		454.00000	435	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,877.00000	2,999	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		333.00000	320	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,756.00000	3,884	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		248.00000	238	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,671.00000	4,802	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,031.00000	3,892	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		54.00000	56	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,060.00000	2,929	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		83.00000	93	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,194.00000	2,085	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		217.00000	249	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,485.00000	1,410	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		508.00000	574	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		606.00000	582	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,129.00000	2,246	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		439.00000	422	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,962.00000	3,086	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		241.00000	231	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,764.00000	4,895	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,933.00000	3,795	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		56.00000	59	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,116.00000	2,009	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		239.00000	273	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,430.00000	1,358	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		553.00000	622	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		426.00000	408	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,048.00000	3,172	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		314.00000	302	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		3,937.00000	4,066	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,221.00000	4,086	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		44.00000	50	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,251.00000	3,113	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		74.00000	77	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,358.00000	2,242	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		181.00000	206	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,364.00000	4,228	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		36.00000	42	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,397.00000	3,258	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		70.00000	72	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,485.00000	2,365	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		158.00000	179	17.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.70	Call			1,713.00000	1,621	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			385.00000	435	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			680.00000	651	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,853.00000	1,965	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			493.00000	472	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,666.00000	2,786	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			359.00000	345	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,532.00000	3,659	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			268.00000	257	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,440.00000	4,571	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,397.00000	3,258	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			70.00000	72	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,485.00000	2,365	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			158.00000	179	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,713.00000	1,621	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			385.00000	435	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			680.00000	651	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,853.00000	1,965	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,080.00000	3,941	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			53.00000	55	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,105.00000	2,974	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			78.00000	88	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,234.00000	2,123	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			207.00000	237	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,514.00000	1,437	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			486.00000	551	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			245.00000	235	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,717.00000	4,849	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			3,014.00000	2,884	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			87.00000	98	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			2,155.00000	2,047	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			228.00000	261	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			597.00000	573	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,170.00000	2,287	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			432.00000	415	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,005.00000	3,129	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			237.00000	228	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			4,810.00000	4,942	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,507.00000	4,370	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			30.00000	34	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,543.00000	3,404	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			66.00000	68	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,614.00000	2,491	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			137.00000	155	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,818.00000	1,722	18.02	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	12.55	Put		341.00000	386	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		715.00000	684	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		1,738.00000	1,848	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		518.00000	496	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,541.00000	2,660	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		376.00000	361	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,398.00000	3,525	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		280.00000	269	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,303.00000	4,433	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		182.00000	175	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		5,704.00000	5,839	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		103.00000	98	28.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		7,626.00000	7,762	28.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,445.00000	3,307	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		68.00000	71	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,528.00000	2,407	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		150.00000	171	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		177.00000	170	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		5,800.00000	5,934	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		100.00000	96	28.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		7,723.00000	7,860	28.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		172.00000	166	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		5,895.00000	6,030	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		98.00000	93	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		7,821.00000	7,957	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		4,269.00000	4,133	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		41.00000	47	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		3,300.00000	3,161	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		72.00000	75	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,400.00000	2,283	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		173.00000	197	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		560.00000	538	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,333.00000	2,452	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		301.00000	289	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,074.00000	4,203	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		170.00000	163	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		5,943.00000	6,077	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		96.00000	92	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		7,869.00000	8,006	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,154.00000	3,019	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		77.00000	83	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,275.00000	2,162	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		198.00000	226	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,546.00000	1,464	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		469.00000	528	18.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.95	Call			535.00000	513	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,458.00000	2,577	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			288.00000	277	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,211.00000	4,341	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			163.00000	157	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,086.00000	6,221	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			93.00000	88	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,015.00000	8,152	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			535.00000	513	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,458.00000	2,577	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			161.00000	154	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,134.00000	6,268	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			91.00000	86	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,064.00000	8,200	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			501.00000	480	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,624.00000	2,744	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			272.00000	261	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,395.00000	4,525	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			86.00000	81	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,209.00000	8,345	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,884.00000	3,746	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			57.00000	60	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,924.00000	2,795	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			97.00000	109	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			2,077.00000	1,972	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			250.00000	286	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,403.00000	1,333	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			576.00000	647	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			152.00000	145	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,325.00000	6,459	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			85.00000	80	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,257.00000	8,394	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,787.00000	3,648	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			60.00000	62	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,834.00000	2,707	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			107.00000	121	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			147.00000	141	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,420.00000	6,555	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			81.00000	77	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,354.00000	8,491	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,836.00000	3,697	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			58.00000	61	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,879.00000	2,751	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			102.00000	115	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			2,039.00000	1,935	17.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.25	Put		262.00000	299	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		150.00000	143	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,372.00000	6,507	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		83.00000	78	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,306.00000	8,442	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		276.00000	265	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,349.00000	4,479	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		157.00000	150	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,229.00000	6,364	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		88.00000	83	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,161.00000	8,297	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.40580	11.54750		17.65	490,449.40	43	21,965.00
€ / R On 14/09/2009 Currency Future	11.55	Call		338.00000	259	18.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		340.00000	403	18.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		297.00000	225	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		400.00000	469	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		297.00000	225	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		400.00000	469	18.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		278.00000	210	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		431.00000	504	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		317.00000	241	18.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		369.00000	436	18.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		362.00000	277	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		314.00000	371	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		470.00000	368	17.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		222.00000	263	17.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		500.00000	396	17.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		202.00000	240	17.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		94.00000	70	21.40	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,047.00000	1,164	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		564.00000	455	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		166.00000	199	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		597.00000	486	17.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		150.00000	180	17.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		668.00000	552	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		120.00000	146	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		441.00000	342	17.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		244.00000	286	17.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		387.00000	296	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		290.00000	341	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		387.00000	296	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		290.00000	341	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		414.00000	317	17.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		266.00000	311	17.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.35	Call			441.00000	342	17.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			244.00000	286	17.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			244.00000	183	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			496.00000	577	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			228.00000	170	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			531.00000	615	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			260.00000	196	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			463.00000	540	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			213.00000	159	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			566.00000	653	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			186.00000	138	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			639.00000	732	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			199.00000	148	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			602.00000	692	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			174.00000	129	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			677.00000	773	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			163.00000	120	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			715.00000	814	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			108.00000	80	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			961.00000	1,074	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			124.00000	91	20.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			876.00000	986	20.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			133.00000	98	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			835.00000	942	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			101.00000	74	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,003.00000	1,119	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			82.00000	61	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,135.00000	1,255	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			77.00000	57	21.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,179.00000	1,301	21.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			63.00000	47	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,315.00000	1,441	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			48.00000	37	23.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,501.00000	1,631	23.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			37.00000	29	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,690.00000	1,823	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			40.00000	30	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,642.00000	1,775	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			40.00000	30	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,642.00000	1,775	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			25.00000	20	24.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,978.00000	2,114	24.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			24.00000	19	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,026.00000	2,163	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			27.00000	21	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.45	Put			1,930.00000	2,065	24.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			29.00000	23	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,881.00000	2,017	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			31.00000	24	24.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,833.00000	1,968	24.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			31.00000	24	24.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,833.00000	1,968	24.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			35.00000	27	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,737.00000	1,871	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			20.00000	16	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,173.00000	2,310	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			17.00000	13	25.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,319.00000	2,457	25.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			16.00000	12	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,368.00000	2,506	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			23.00000	18	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,075.00000	2,212	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			33.00000	25	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,785.00000	1,920	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			33.00000	25	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,785.00000	1,920	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			29.00000	23	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,881.00000	2,017	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			45.00000	34	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,548.00000	1,679	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			19.00000	15	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,221.00000	2,359	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			21.00000	17	25.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,124.00000	2,261	25.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			16.00000	12	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,368.00000	2,506	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			15.00000	11	25.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,418.00000	2,556	25.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			14.00000	11	26.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,467.00000	2,605	26.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			13.00000	10	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,565.00000	2,704	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			18.00000	14	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,270.00000	2,408	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			42.00000	32	23.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,595.00000	1,727	23.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			11.00000	9	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,664.00000	2,803	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			6.00000	4	28.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,309.00000	3,448	28.39	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	13.80	Call		18.00000	14	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,270.00000	2,408	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		13.00000	10	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,565.00000	2,704	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		10.00000	8	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,763.00000	2,902	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		9.00000	7	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,862.00000	3,001	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		8.00000	6	27.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,961.00000	3,100	27.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		8.00000	6	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,060.00000	3,200	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		23.00000	18	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,075.00000	2,212	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		10.00000	8	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,763.00000	2,902	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		9.00000	7	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,862.00000	3,001	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		72.00000	53	22.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,224.00000	1,348	22.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		63.00000	47	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,315.00000	1,441	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		55.00000	41	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,408.00000	1,536	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		24.00000	19	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,026.00000	2,163	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		13.00000	10	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,516.00000	2,654	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		12.00000	9	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,615.00000	2,753	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		11.00000	8	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,713.00000	2,852	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		42.00000	32	23.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,595.00000	1,727	23.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		55.00000	41	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,408.00000	1,536	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		59.00000	44	22.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,361.00000	1,488	22.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		51.00000	39	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,454.00000	1,583	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		17.00000	13	25.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,319.00000	2,457	25.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		45.00000	34	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,548.00000	1,679	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		21.00000	17	25.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.65	Put		2,124.00000	2,261	25.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		67.00000	50	22.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,270.00000	1,394	22.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		82.00000	61	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,135.00000	1,255	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		116.00000	85	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		918.00000	1,029	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		88.00000	65	21.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,091.00000	1,209	21.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		152.00000	112	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		755.00000	856	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		116.00000	85	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		918.00000	1,029	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		59.00000	44	22.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,361.00000	1,488	22.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		163.00000	120	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		715.00000	814	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		142.00000	105	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		795.00000	899	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		152.00000	112	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		755.00000	856	20.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		77.00000	57	21.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,179.00000	1,301	21.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,148.00000	5,006	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,648.00000	3,506	20.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	20.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,152.00000	2,012	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		4.00000	6	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		742.00000	623	17.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		95.00000	117	17.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		4.00000	3	29.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,856.00000	3,997	29.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	29.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,353.00000	5,494	29.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,853.00000	6,994	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,447.00000	5,306	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,948.00000	3,806	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,449.00000	2,307	22.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		1.00000	2	22.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		990.00000	861	17.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		42.00000	55	17.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.10	Call			5.00000	3	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,557.00000	3,698	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	0	29.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,053.00000	5,194	29.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,553.00000	6,694	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,598.00000	5,456	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,098.00000	3,956	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,598.00000	2,457	22.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	22.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,128.00000	991	17.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			31.00000	36	17.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			6.00000	4	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,408.00000	3,548	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	0	29.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,903.00000	5,045	29.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	29.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,403.00000	6,544	29.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			531.00000	425	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			184.00000	219	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			414.00000	317	17.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			266.00000	311	17.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			213.00000	159	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			566.00000	653	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			317.00000	241	18.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			369.00000	436	18.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			564.00000	455	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			166.00000	199	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			228.00000	170	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			531.00000	615	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			632.00000	518	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			134.00000	163	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			704.00000	587	17.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			107.00000	131	17.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			862.00000	738	17.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			65.00000	82	17.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			781.00000	660	17.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			84.00000	104	17.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			904.00000	778	17.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			56.00000	72	17.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			821.00000	698	17.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			74.00000	93	17.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,548.00000	4,406	19.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.00	Put		0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call		3,548.00000	3,406	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put		0.00000	0	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call		2,548.00000	2,407	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put		1.00000	1	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call		1,562.00000	1,422	19.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put		14.00000	16	19.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call		5.00000	4	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put		3,458.00000	3,598	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call		0.00000	0	29.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put		5,453.00000	5,594	29.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call		0.00000	0	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put		7,453.00000	7,594	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call		4,398.00000	4,256	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		3,398.00000	3,256	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		2,399.00000	2,258	22.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		2.00000	2	22.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		1,416.00000	1,276	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		18.00000	20	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		5.00000	3	29.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		3,607.00000	3,747	29.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		0.00000	0	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		5,603.00000	5,744	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,603.00000	7,744	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		4,298.00000	4,156	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		3,298.00000	3,156	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		2,300.00000	2,159	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		2.00000	3	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		1,319.00000	1,180	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		22.00000	24	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		4.00000	3	29.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		3,707.00000	3,847	29.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		0.00000	0	29.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		5,703.00000	5,844	29.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	29.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		7,703.00000	7,844	29.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		4,248.00000	4,106	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		3,248.00000	3,106	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	20.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.30	Call			2,250.00000	2,110	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			3.00000	4	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			1,271.00000	1,132	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			24.00000	26	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			4.00000	3	29.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			3,757.00000	3,897	29.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	29.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			5,753.00000	5,894	29.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			7,753.00000	7,894	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			4,048.00000	3,906	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			3,048.00000	2,906	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			2,053.00000	1,913	23.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			6.00000	7	23.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			1,081.00000	947	17.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			33.00000	41	17.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			3.00000	2	29.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			3,956.00000	4,096	29.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	29.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			5,953.00000	6,094	29.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			7,953.00000	8,094	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,998.00000	3,856	19.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	19.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,998.00000	2,856	21.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	21.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			2,004.00000	1,864	22.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			7.00000	8	22.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			1,034.00000	904	17.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			36.00000	48	17.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			3.00000	2	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,006.00000	4,146	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	29.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,003.00000	6,144	29.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,003.00000	8,144	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,948.00000	2,806	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,955.00000	1,814	22.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			8.00000	9	22.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			3.00000	2	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,056.00000	4,196	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	29.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.60	Put			6,053.00000	6,194	29.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,053.00000	8,194	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,848.00000	3,706	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,848.00000	2,706	21.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	21.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,856.00000	1,716	21.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			9.00000	10	21.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			3.00000	1	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,155.00000	4,296	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	29.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,153.00000	6,294	29.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,153.00000	8,294	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,898.00000	3,756	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,898.00000	2,756	21.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	21.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,906.00000	1,765	22.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			8.00000	9	22.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			946.00000	819	17.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			49.00000	63	17.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			3.00000	2	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,105.00000	4,246	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,103.00000	6,244	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,103.00000	8,244	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.80150		11.74640		18.45	0.00	0	11,514.00
€ / R On 14/12/2009 Currency Future	11.75	Call			564.00000	589	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			567.00000	537	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			526.00000	549	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			630.00000	598	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			415.00000	433	20.16	0.00	0	13,397.00
€ / R On 14/12/2009 Currency Future	12.20	Put			869.00000	832	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			80.00000	81	24.55	0.00	0	12,462.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,933.00000	2,879	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			509.00000	531	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			662.00000	629	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			545.00000	569	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			598.00000	567	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			585.00000	609	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			539.00000	508	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			677.00000	702	18.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.50	Put			431.00000	400	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			728.00000	754	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			381.00000	353	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			782.00000	810	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			335.00000	308	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			839.00000	869	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			293.00000	267	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			653.00000	677	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			457.00000	426	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			630.00000	653	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			483.00000	451	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			607.00000	631	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			510.00000	479	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			475.00000	496	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			729.00000	694	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			459.00000	479	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			763.00000	728	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			444.00000	463	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			798.00000	762	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			491.00000	513	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			695.00000	662	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			429.00000	448	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			833.00000	797	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			402.00000	419	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			905.00000	868	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			330.00000	344	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,134.00000	1,093	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			352.00000	367	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,056.00000	1,016	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			364.00000	380	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,018.00000	978	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			310.00000	323	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,214.00000	1,172	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			301.00000	313	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,254.00000	1,212	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			291.00000	303	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,295.00000	1,252	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			283.00000	294	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,336.00000	1,293	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			251.00000	260	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,504.00000	1,459	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			223.00000	232	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,677.00000	1,630	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			199.00000	207	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,853.00000	1,805	23.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.30	Call			211.00000	219	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,764.00000	1,717	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			205.00000	213	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,809.00000	1,761	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			205.00000	213	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,809.00000	1,761	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			175.00000	178	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,078.00000	2,027	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			170.00000	171	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,124.00000	2,070	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			179.00000	185	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,033.00000	1,984	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			184.00000	191	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,988.00000	1,939	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			189.00000	196	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,943.00000	1,894	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			184.00000	191	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,988.00000	1,939	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			194.00000	201	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,898.00000	1,850	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			153.00000	151	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,256.00000	2,200	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			217.00000	225	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,720.00000	1,674	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			64.00000	65	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,167.00000	3,114	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			166.00000	164	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,169.00000	2,113	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			140.00000	139	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,344.00000	2,288	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			129.00000	128	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,433.00000	2,377	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			118.00000	118	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,522.00000	2,467	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			109.00000	109	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,612.00000	2,557	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			211.00000	219	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,764.00000	1,717	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			199.00000	207	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,853.00000	1,805	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			159.00000	158	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,213.00000	2,156	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			146.00000	145	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,300.00000	2,244	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			135.00000	134	24.30	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 14/12/2009 Currency Future	14.00	Put		2,388.00000	2,332	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		243.00000	253	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,547.00000	1,501	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		230.00000	238	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,633.00000	1,587	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		175.00000	178	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,078.00000	2,027	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		230.00000	238	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,633.00000	1,587	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		153.00000	151	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,256.00000	2,200	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		236.00000	245	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,590.00000	1,544	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		159.00000	158	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,213.00000	2,156	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		146.00000	145	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,300.00000	2,244	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		124.00000	123	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,477.00000	2,422	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		129.00000	128	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,433.00000	2,377	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		258.00000	268	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,462.00000	1,417	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		266.00000	277	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,420.00000	1,375	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		236.00000	245	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,590.00000	1,544	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		179.00000	185	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,033.00000	1,984	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		266.00000	277	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,420.00000	1,375	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		274.00000	285	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,378.00000	1,334	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		243.00000	253	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,547.00000	1,501	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		341.00000	356	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,095.00000	1,054	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		320.00000	334	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,174.00000	1,132	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		376.00000	392	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		980.00000	941	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		310.00000	323	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,214.00000	1,172	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		389.00000	405	20.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		942.00000	904	20.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.40	Call		364.00000	380	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,018.00000	978	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		320.00000	334	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,174.00000	1,132	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,220.00000	1,252	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		124.00000	101	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		869.00000	899	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		272.00000	248	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		76.00000	77	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		2,980.00000	2,926	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,391.00000	1,425	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		95.00000	74	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		997.00000	1,031	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		200.00000	179	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		702.00000	728	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		406.00000	376	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		70.00000	71	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,073.00000	3,019	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,224.00000	2,272	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		28.00000	20	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		931.00000	963	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		235.00000	212	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		33.00000	35	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,837.00000	3,784	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		16.00000	17	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,319.00000	5,265	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		8.00000	8	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,811.00000	6,756	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,517.00000	2,566	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		20.00000	14	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,138.00000	1,175	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		141.00000	124	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		44.00000	46	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,548.00000	3,494	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		18.00000	19	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,021.00000	4,967	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		9.00000	9	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,513.00000	6,457	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		415.00000	433	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		869.00000	832	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,664.00000	2,714	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		17.00000	12	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,262.00000	1,292	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		116.00000	91	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		51.00000	52	24.76	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	15.10	Put		3,404.00000	3,351	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		19.00000	20	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,872.00000	4,819	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		10.00000	10	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,364.00000	6,308	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,950.00000	4,003	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		3.00000	2	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,959.00000	3,010	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		13.00000	9	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,983.00000	2,030	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		37.00000	29	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,101.00000	1,138	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		155.00000	136	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		67.00000	68	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,120.00000	3,066	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		27.00000	30	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,081.00000	4,029	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		4,049.00000	4,103	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		3.00000	1	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		3,058.00000	3,109	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		11.00000	8	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,079.00000	2,126	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		32.00000	25	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,179.00000	1,213	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		132.00000	112	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		73.00000	74	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,027.00000	2,973	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		29.00000	32	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		3,983.00000	3,930	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,099.00000	4,153	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		2.00000	1	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,107.00000	3,159	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		11.00000	7	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,127.00000	2,175	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		31.00000	23	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		30.00000	33	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		3,934.00000	3,881	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,850.00000	3,903	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		4.00000	2	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,861.00000	2,911	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		14.00000	10	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,889.00000	1,935	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		43.00000	34	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,031.00000	1,065	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		184.00000	164	16.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.90	Call			61.00000	62	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,215.00000	3,161	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			26.00000	29	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,179.00000	4,127	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,751.00000	3,804	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			4.00000	2	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,762.00000	2,812	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			16.00000	11	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,796.00000	1,840	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			50.00000	39	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			963.00000	996	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			217.00000	195	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			56.00000	57	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,309.00000	3,256	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			25.00000	27	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,278.00000	4,226	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,651.00000	3,704	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			5.00000	3	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,704.00000	1,746	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			58.00000	45	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			900.00000	931	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			253.00000	229	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			23.00000	26	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,377.00000	4,324	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,701.00000	3,754	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			5.00000	2	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,713.00000	2,763	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			17.00000	11	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,750.00000	1,793	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			54.00000	42	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			53.00000	55	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,357.00000	3,303	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			24.00000	27	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,328.00000	4,275	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,900.00000	3,953	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			3.00000	2	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,910.00000	2,961	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			13.00000	9	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,936.00000	1,983	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			40.00000	31	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			1,066.00000	1,101	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			169.00000	150	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			26.00000	29	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,130.00000	4,078	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,999.00000	4,053	24.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.75	Put		3.00000	1	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		3,009.00000	3,060	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		12.00000	8	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		2,031.00000	2,078	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		34.00000	27	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		28.00000	31	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,031.00000	3,980	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,148.00000	4,202	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		2.00000	1	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,156.00000	3,208	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		10.00000	7	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,176.00000	2,223	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		29.00000	21	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		32.00000	34	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,885.00000	3,832	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,148.00000	4,202	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		2.00000	1	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,248.00000	4,302	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		2.00000	1	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,255.00000	3,307	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		9.00000	6	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,273.00000	2,321	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		26.00000	19	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,348.00000	1,381	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		101.00000	79	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		87.00000	88	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		2,841.00000	2,786	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		35.00000	37	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,789.00000	3,735	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,447.00000	4,502	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		1.00000	0	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,453.00000	3,505	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		7.00000	4	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,468.00000	2,517	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		21.00000	15	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,523.00000	1,561	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		77.00000	60	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		104.00000	104	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,658.00000	2,603	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		42.00000	44	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,596.00000	3,542	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,547.00000	4,602	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		1.00000	0	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,552.00000	3,605	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		6.00000	3	23.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.20	Call		2,566.00000	2,615	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		19.00000	13	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,613.00000	1,653	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		67.00000	52	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		113.00000	113	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,567.00000	2,512	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		46.00000	48	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,500.00000	3,446	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		15.00000	16	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,469.00000	5,414	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		5.00000	5	30.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,459.00000	7,404	30.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		15.00000	15	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,568.00000	5,514	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		5.00000	5	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,559.00000	7,503	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,348.00000	4,402	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		1.00000	1	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,354.00000	3,406	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		8.00000	5	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,370.00000	2,418	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		24.00000	17	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,435.00000	1,470	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		88.00000	69	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		39.00000	40	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,692.00000	3,639	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		14.00000	14	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,668.00000	5,613	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		5.00000	5	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,658.00000	7,603	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		14.00000	14	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,767.00000	5,712	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		5.00000	4	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,758.00000	7,703	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		13.00000	13	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		5,917.00000	5,862	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		4.00000	4	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		7,908.00000	7,852	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		13.00000	12	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,016.00000	5,961	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		4.00000	4	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,008.00000	7,952	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		11.00000	11	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,165.00000	6,110	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		4.00000	3	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.90	Put		8,157.00000	8,102	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		12.00000	11	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,115.00000	6,060	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		4.00000	3	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,107.00000	8,052	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.79710	11.94580		18.83	5,898,550.00	500	586.00
€ / R On 15/03/2010 Currency Future	11.95	Call		737.00000	659	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		741.00000	812	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		700.00000	626	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		805.00000	879	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		683.00000	610	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		837.00000	913	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		718.00000	642	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		772.00000	845	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		777.00000	695	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		681.00000	748	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		842.00000	754	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		596.00000	657	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		842.00000	754	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		596.00000	657	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		888.00000	796	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		542.00000	599	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		936.00000	841	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		491.00000	544	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		1,014.00000	914	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		418.00000	467	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		798.00000	713	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		652.00000	716	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		756.00000	677	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		711.00000	780	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		819.00000	733	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		624.00000	686	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		666.00000	594	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		870.00000	947	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		650.00000	579	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		904.00000	982	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		634.00000	565	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		938.00000	1,018	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,711.00000	3,561	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		15.00000	14	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,730.00000	2,580	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		34.00000	33	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,788.00000	1,654	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		93.00000	107	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,070.00000	966	17.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.25	Put			374.00000	419	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			400.00000	352	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,704.00000	1,805	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			263.00000	224	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,568.00000	2,677	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			169.00000	141	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,474.00000	3,593	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			108.00000	81	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,412.00000	4,534	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,760.00000	3,611	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			14.00000	13	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,779.00000	2,629	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			33.00000	32	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,831.00000	1,696	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			85.00000	99	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,098.00000	993	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			352.00000	395	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			409.00000	360	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,663.00000	1,762	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			270.00000	230	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,524.00000	2,633	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			173.00000	144	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,427.00000	3,547	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			111.00000	84	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,365.00000	4,486	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,859.00000	3,709	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			13.00000	12	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,877.00000	2,727	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			31.00000	30	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,917.00000	1,780	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			71.00000	83	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,158.00000	1,048	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			312.00000	351	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			427.00000	376	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,581.00000	1,679	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			283.00000	241	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,437.00000	2,544	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			181.00000	150	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,335.00000	3,453	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			118.00000	90	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,272.00000	4,393	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,908.00000	3,759	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			12.00000	11	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,926.00000	2,776	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			30.00000	29	19.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.05	Call		1,961.00000	1,823	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		65.00000	76	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,188.00000	1,077	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		293.00000	330	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		436.00000	384	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,540.00000	1,637	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		289.00000	247	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,393.00000	2,500	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		184.00000	154	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,289.00000	3,407	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		121.00000	93	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,225.00000	4,346	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,809.00000	3,660	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		13.00000	13	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,828.00000	2,678	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		32.00000	31	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,874.00000	1,738	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		78.00000	91	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,128.00000	1,020	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		332.00000	373	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		418.00000	368	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,622.00000	1,720	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		276.00000	236	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,480.00000	2,588	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		177.00000	147	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,381.00000	3,500	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		114.00000	87	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,319.00000	4,440	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,056.00000	3,907	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		10.00000	10	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,073.00000	2,924	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		27.00000	26	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,098.00000	1,955	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		52.00000	58	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,286.00000	1,169	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		241.00000	272	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		466.00000	412	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,420.00000	1,515	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		309.00000	267	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,263.00000	2,369	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		197.00000	165	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,151.00000	3,268	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		130.00000	103	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,084.00000	4,206	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,154.00000	4,006	23.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		8.00000	9	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,171.00000	3,022	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		25.00000	25	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,194.00000	2,045	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		49.00000	48	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,357.00000	1,233	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		212.00000	236	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		488.00000	431	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,342.00000	1,434	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		321.00000	280	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,175.00000	2,283	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		206.00000	173	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,060.00000	3,175	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		135.00000	111	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		3,990.00000	4,114	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,105.00000	3,956	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		9.00000	9	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,122.00000	2,973	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		26.00000	26	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,146.00000	2,000	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		50.00000	52	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,322.00000	1,201	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		226.00000	254	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		477.00000	421	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,381.00000	1,474	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		315.00000	273	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,219.00000	2,326	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		201.00000	169	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,105.00000	3,221	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		133.00000	107	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,037.00000	4,160	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,957.00000	3,808	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		12.00000	11	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,975.00000	2,825	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		29.00000	28	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		2,005.00000	1,867	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		59.00000	70	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		1,220.00000	1,107	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		274.00000	310	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		446.00000	393	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,500.00000	1,596	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		296.00000	254	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,350.00000	2,456	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		188.00000	157	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,243.00000	3,360	25.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.00	Call			124.00000	96	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,178.00000	4,299	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			4,007.00000	3,857	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			11.00000	10	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			3,024.00000	2,874	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			28.00000	27	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			2,049.00000	1,911	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			54.00000	63	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,252.00000	1,138	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			256.00000	291	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			456.00000	402	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,460.00000	1,555	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			303.00000	260	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,307.00000	2,413	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			193.00000	161	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,197.00000	3,314	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			128.00000	100	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,132.00000	4,253	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,203.00000	4,055	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			7.00000	8	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,219.00000	3,071	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			24.00000	24	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,243.00000	2,093	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			47.00000	46	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,394.00000	1,269	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			198.00000	222	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			499.00000	442	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,303.00000	1,395	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			327.00000	286	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,131.00000	2,239	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			210.00000	177	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,014.00000	3,129	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			138.00000	113	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			3,942.00000	4,066	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,252.00000	4,104	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			7.00000	7	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,268.00000	3,120	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			23.00000	22	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,291.00000	2,142	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			45.00000	44	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,431.00000	1,305	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			185.00000	207	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			511.00000	452	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,265.00000	1,355	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			333.00000	292	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.70	Put		2,087.00000	2,194	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		215.00000	181	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		2,969.00000	3,084	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		141.00000	116	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		3,895.00000	4,018	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,450.00000	4,302	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		4.00000	5	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,464.00000	3,315	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		19.00000	18	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,486.00000	2,336	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		40.00000	39	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,584.00000	1,454	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		138.00000	157	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		561.00000	498	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,116.00000	1,201	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		361.00000	316	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,915.00000	2,019	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		235.00000	199	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,789.00000	2,902	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		153.00000	126	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,707.00000	3,829	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,599.00000	4,450	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		3.00000	3	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,612.00000	3,463	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		16.00000	16	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,632.00000	2,482	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		36.00000	35	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,705.00000	1,573	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		109.00000	125	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		604.00000	537	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,008.00000	1,090	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		384.00000	337	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,788.00000	1,890	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		252.00000	214	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,656.00000	2,767	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		163.00000	134	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,567.00000	3,687	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		58.00000	35	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,463.00000	5,588	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		21.00000	16	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,425.00000	7,569	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		54.00000	31	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,608.00000	5,734	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		20.00000	15	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,574.00000	7,718	27.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.60	Call			4,351.00000	4,203	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			5.00000	6	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,366.00000	3,217	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			21.00000	20	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,388.00000	2,239	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			43.00000	42	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,506.00000	1,378	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			160.00000	181	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			347.00000	304	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,001.00000	2,106	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			147.00000	121	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,801.00000	3,923	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			51.00000	29	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,705.00000	5,832	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			19.00000	15	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,673.00000	7,818	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			48.00000	26	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			5,802.00000	5,929	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			18.00000	14	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			7,772.00000	7,917	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,105.00000	3,956	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			9.00000	9	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			44.00000	24	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			5,948.00000	6,077	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			17.00000	14	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			7,921.00000	8,067	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			42.00000	23	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,046.00000	6,176	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			16.00000	13	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,020.00000	8,166	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			39.00000	22	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,193.00000	6,325	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			15.00000	12	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,169.00000	8,315	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			40.00000	22	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,144.00000	6,275	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			15.00000	12	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,119.00000	8,265	28.32	0.00	0	0.00
AL12 On 06/08/2009 Index Future			315.74000		313.92600		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			244.78400		244.53900		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			276.77300		275.92800		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
AL7T On 06/08/2009 Index Future		310.01000	308.66800		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future		288.85900	287.18400		0.00	0.00	0	695.00
ALBI On 05/11/2009 Index Future		294.07800	292.37400		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future		299.59600	298.40200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		124.29400	123.98700		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		126.55100	126.23800		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future		128.94100	128.62200		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi		290.74200	289.60800		0.00	0.00	0	566.00
GOVI On 05/11/2009 jGovi		295.96250	294.80750		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi		301.55250	300.37650		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future		356.47200	357.69600		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future		363.56200	364.86800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.84300	7.87400		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.90700	8.96500		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.55000	8.58700		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.77100	8.83100		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.04100	9.09100		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.04000	9.09400		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.04200	9.10100		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		7.59100	7.55800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.26000	7.29100		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.31200	7.36800		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.51600	7.61300		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.78700	7.85900		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		8.06000	8.14300		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
JN02 On 06/08/2009 jNote			7.80700		7.86300		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.94500		8.02000		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.15900		8.24300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.66700		8.72400		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.77300		8.83700		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.90500		8.97200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.96900		9.02600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.01300		9.07300		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.07000		9.13100		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.79600		7.58200		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.31600		7.31600		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.50500		7.49500		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.66800		7.65800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.63300		7.62400		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.80300		7.79700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			278.68200		273.99200		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			283.74200		278.96700		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			289.10100		284.23600		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.15800		7.22100		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,589.00000	2,653	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,835.00000	2,900	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	3	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,236.00000	1,235	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			15.00000	14	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.52800		8.59000		7.75	0.00	0	6,435.00
R157 On 06/08/2009 Bond Future	9.25	Call			3,537.00000	3,828	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			78.00000	38	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.62200		8.68800		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			302.00000	330	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,589.00000	6,279	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.69700		8.76600		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			884.00000	950	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,007.00000	5,733	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.72300		8.79600		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,413.00000	2,552	7.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/05/2010 Bond Future	8.50	Put			3,818.00000	3,612	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.01000		9.07100		16.57	0.00	0	11,013.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,450.00000	1,586	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,125.00000	1,681	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			16,485.00000	15,905	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.05800		9.12100		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,581.00000	3,812	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,721.00000	4,360	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,596.00000	2,774	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,144.00000	5,732	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			444.00000	480	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,438.00000	13,884	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			247.00000	267	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,071.00000	16,500	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.10000		9.16500		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,142.00000	2,280	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,088.00000	10,624	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.12200		9.18900		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,540.00000	5,809	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			7,286.00000	6,941	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.58600		8.64700		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,602.00000	2,818	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			90.00000	48	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.65800		8.72300		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			246.00000	268	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,367.00000	5,124	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.72200		8.79200		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			517.00000	557	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,699.00000	5,467	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.74600		8.82000		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,941.00000	2,051	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			3,140.00000	2,974	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.02500		9.08700		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,543.00000	1,696	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			656.00000	469	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.09800		9.16200		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			151.00000	163	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,567.00000	9,238	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.16700		9.23400		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,073.00000	1,144	10.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 04/02/2010 Bond Future	8.20	Put			6,640.00000	6,363	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.20200		9.27200		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,947.00000	3,094	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			4,338.00000	4,129	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.04400		9.10500		12.71	946.20	10	1,052.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,606.00000	1,762	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			751.00000	544	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.10900		9.17300		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			160.00000	173	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,561.00000	10,202	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.16800		9.23400		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,174.00000	1,251	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,293.00000	6,994	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.20100		9.27000		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,242.00000	3,402	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			4,760.00000	4,534	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.59700		8.65900		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,133.00000	2,314	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			80.00000	43	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			6,062.00000	5,844	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.67800		8.74400		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			198.00000	215	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,478.00000	4,274	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.75200		8.82300		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			410.00000	442	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,727.00000	4,533	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.78700		8.86300		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,880.00000	1,982	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,220.00000	2,094	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.14300		9.20400		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			1,293.00000	1,416	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,016.00000	770	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.20400		9.26700		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			139.00000	150	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,495.00000	11,131	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.26000		9.32600		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,160.00000	1,235	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,728.00000	7,418	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.29500		9.36400		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,773.00000	3,952	12.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/05/2010 Bond Future	9.25	Put			4,429.00000	4,212	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.22200		9.27700		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call			1,096.00000	1,177	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,263.00000	1,003	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.27000		9.32800		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			215.00000	229	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,593.00000	10,254	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.33900		9.39900		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,477.00000	1,559	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,087.00000	6,810	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.42500		9.48400		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,556.00000	3,700	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,943.00000	4,741	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.59600		8.65700		20.28	0.00	0	4,596.00
R209 On 06/08/2009 Bond Future	8.75	Call			1,886.00000	2,088	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,129.00000	827	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			101.00000	98	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,830.00000	5,323	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.62400		8.68600		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			8,766.00000	9,164	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			848.00000	739	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			270.00000	293	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,655.00000	13,170	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			137.00000	150	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,239.00000	15,743	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.64600		8.71000		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,133.00000	1,215	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,102.00000	11,662	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			10,756.00000	11,159	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,382.00000	1,263	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.65200		8.71800		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,563.00000	4,799	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			6,362.00000	6,061	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			286.99700		285.77300		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			292.20800		290.96100		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			297.72600		296.45600		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.48610		6.53000		17.18	0.00	0	178,909.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			163.00000	148	17.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			183.00000	212	17.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			144.00000	131	17.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.60	Put		214.00000	245	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		163.00000	148	17.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		183.00000	212	17.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		190.00000	167	17.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		160.00000	181	17.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		220.00000	195	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		140.00000	159	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		252.00000	225	17.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		122.00000	139	17.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		220.00000	195	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		140.00000	159	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		252.00000	225	17.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		122.00000	139	17.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		321.00000	290	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		91.00000	104	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		321.00000	290	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		91.00000	104	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		285.00000	257	18.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		105.00000	121	18.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		144.00000	131	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		214.00000	245	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		127.00000	116	18.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		247.00000	279	18.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		127.00000	116	18.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		247.00000	279	18.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		358.00000	326	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		78.00000	90	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		397.00000	363	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		67.00000	77	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		99.00000	90	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		319.00000	354	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		112.00000	102	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		282.00000	316	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		112.00000	102	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		282.00000	316	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		87.00000	80	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		357.00000	393	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		87.00000	80	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		357.00000	393	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		68.00000	62	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		438.00000	476	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		53.00000	49	20.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		523.00000	563	20.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		68.00000	62	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		438.00000	476	19.75	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	6.85	Call		77.00000	70	19.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		397.00000	434	19.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		60.00000	55	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		480.00000	519	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		47.00000	43	20.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		567.00000	607	20.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		60.00000	55	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		480.00000	519	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		47.00000	43	20.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		567.00000	607	20.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		37.00000	34	21.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		657.00000	698	21.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		42.00000	38	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		612.00000	652	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		42.00000	38	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		612.00000	652	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		33.00000	31	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		703.00000	744	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		26.00000	24	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		796.00000	838	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		37.00000	34	21.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		657.00000	698	21.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		30.00000	27	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		750.00000	791	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		26.00000	24	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		796.00000	838	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		21.00000	20	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		891.00000	934	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		33.00000	31	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		703.00000	744	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		21.00000	20	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		891.00000	934	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		17.00000	16	23.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		987.00000	1,030	23.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		24.00000	22	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		844.00000	886	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		19.00000	18	23.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		939.00000	982	23.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		16.00000	14	23.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,036.00000	1,078	23.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		397.00000	363	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		67.00000	77	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,780.00000	5,736	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,280.00000	4,236	24.32	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 14/09/2009 Currency Future	2.25	Put		0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,780.00000	2,736	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,283.00000	1,239	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		3.00000	3	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		5.00000	4	28.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,725.00000	1,768	28.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	1	36.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,221.00000	3,265	36.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	44.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,720.00000	4,764	44.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	51.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,220.00000	6,264	51.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,980.00000	5,936	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,480.00000	4,436	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,980.00000	2,936	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,482.00000	1,438	26.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		2.00000	2	26.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		6.00000	6	27.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,526.00000	1,570	27.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	35.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,021.00000	3,065	35.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	42.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,520.00000	4,564	42.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	51.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,020.00000	6,064	51.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,030.00000	5,986	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,530.00000	4,486	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,030.00000	2,986	26.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,531.00000	1,488	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	2	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		7.00000	6	26.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,477.00000	1,520	26.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	35.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,971.00000	3,015	35.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	42.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,470.00000	4,514	42.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	50.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,970.00000	6,014	50.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.05	Call		521.00000	484	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		41.00000	48	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		437.00000	402	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		57.00000	66	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		747.00000	706	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		17.00000	20	21.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		655.00000	615	20.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		25.00000	29	20.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		565.00000	527	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		35.00000	41	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		479.00000	443	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		49.00000	57	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		701.00000	660	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		21.00000	24	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		609.00000	570	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		29.00000	34	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		479.00000	443	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		49.00000	57	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		609.00000	570	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		29.00000	34	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,230.00000	4,186	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,230.00000	3,186	25.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	25.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,230.00000	2,186	31.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	31.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,233.00000	1,190	24.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		3.00000	4	24.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		4.00000	4	28.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,774.00000	1,818	28.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	38.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,770.00000	3,814	38.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	49.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,770.00000	5,814	49.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	54.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,770.00000	7,814	54.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,180.00000	4,136	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,180.00000	3,136	25.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	25.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,180.00000	2,136	31.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	31.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,184.00000	1,140	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		4.00000	4	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		4.00000	4	29.06	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	8.35	Put			1,824.00000	1,868	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	39.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,820.00000	3,864	39.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	50.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,820.00000	5,864	50.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	54.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,820.00000	7,864	54.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,130.00000	4,086	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,130.00000	3,086	26.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,130.00000	2,086	31.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	31.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,134.00000	1,091	23.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			4.00000	5	23.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			4.00000	4	29.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,874.00000	1,918	29.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	39.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,870.00000	3,914	39.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	50.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,870.00000	5,914	50.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	54.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,870.00000	7,914	54.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,080.00000	4,036	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,080.00000	3,036	26.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	26.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,080.00000	2,036	31.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	31.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,085.00000	1,042	23.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put			5.00000	6	23.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call			4.00000	3	29.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put			1,924.00000	1,967	29.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	39.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,920.00000	3,964	39.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	50.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,920.00000	5,964	50.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	54.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,920.00000	7,964	54.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	39.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,920.00000	3,964	39.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	50.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,920.00000	5,964	50.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	54.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,920.00000	7,964	54.53	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	2.50	Call		4,030.00000	3,986	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,030.00000	1,986	32.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	32.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,036.00000	993	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		6.00000	7	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		3.00000	3	30.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,973.00000	2,017	30.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,970.00000	4,014	39.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	54.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,970.00000	8,014	54.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,980.00000	3,936	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,980.00000	1,937	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		987.00000	944	22.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		7.00000	8	22.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		3.00000	3	30.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,023.00000	2,067	30.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	40.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,020.00000	4,064	40.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	54.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		8,020.00000	8,064	54.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,930.00000	3,886	24.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	24.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,930.00000	2,886	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,930.00000	1,887	31.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	1	31.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		938.00000	896	22.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		8.00000	10	22.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		3.00000	3	30.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,073.00000	2,117	30.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	40.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,070.00000	4,114	40.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	51.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,070.00000	6,114	51.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	54.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,070.00000	8,114	54.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.55240	6.59720		17.94	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		296.00000	279	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		299.00000	327	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		277.00000	261	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		330.00000	358	18.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.55	Call		320.00000	299	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		273.00000	296	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		346.00000	323	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		249.00000	271	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		320.00000	299	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		273.00000	296	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		373.00000	349	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		226.00000	246	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		373.00000	349	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		226.00000	246	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		431.00000	404	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		184.00000	202	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		401.00000	376	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		204.00000	223	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		401.00000	376	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		204.00000	223	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		277.00000	261	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		330.00000	358	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		259.00000	244	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		361.00000	391	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		259.00000	244	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		361.00000	391	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		462.00000	434	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		165.00000	181	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		462.00000	434	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		165.00000	181	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		494.00000	465	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		147.00000	163	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		198.00000	187	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		501.00000	534	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		242.00000	228	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		395.00000	426	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		226.00000	213	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		429.00000	461	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		226.00000	213	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		429.00000	461	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		212.00000	200	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		464.00000	497	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		198.00000	187	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		501.00000	534	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		174.00000	164	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		576.00000	612	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		153.00000	144	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		655.00000	692	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		135.00000	127	20.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.20	Put		737.00000	775	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		119.00000	113	21.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		822.00000	860	21.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		185.00000	175	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		538.00000	573	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		163.00000	154	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		616.00000	651	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		143.00000	135	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		696.00000	733	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		185.00000	175	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		538.00000	573	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		143.00000	135	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		696.00000	733	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		126.00000	120	21.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		779.00000	817	21.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		163.00000	154	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		616.00000	651	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,747.00000	5,702	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,247.00000	4,202	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,748.00000	2,703	30.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	30.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,261.00000	1,217	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		14.00000	14	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		40.00000	38	26.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,793.00000	1,836	26.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		8.00000	7	29.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,261.00000	3,305	29.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	32.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,755.00000	4,800	32.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	35.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,254.00000	6,298	35.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,997.00000	5,952	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,497.00000	4,452	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,998.00000	2,953	32.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		1.00000	1	32.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,506.00000	1,462	21.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		9.00000	9	21.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		50.00000	48	24.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,553.00000	1,595	24.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		10.00000	10	28.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,013.00000	3,057	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	11.10	Call			3.00000	2	31.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,505.00000	4,550	31.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			1.00000	1	35.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,004.00000	6,049	35.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,047.00000	6,002	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,547.00000	4,502	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,048.00000	3,003	32.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,555.00000	1,511	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			8.00000	9	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			53.00000	50	24.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,506.00000	1,548	24.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			11.00000	10	28.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,964.00000	3,008	28.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			3.00000	3	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,455.00000	4,500	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			1.00000	1	35.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,954.00000	5,999	35.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			599.00000	566	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			102.00000	114	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			528.00000	497	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			131.00000	145	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			755.00000	719	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			58.00000	66	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			675.00000	640	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			78.00000	88	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			563.00000	531	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			115.00000	129	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			528.00000	497	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			131.00000	145	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			636.00000	603	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			89.00000	100	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			431.00000	404	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			184.00000	202	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			212.00000	200	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			464.00000	497	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			714.00000	679	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			67.00000	76	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,247.00000	3,202	31.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	31.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,250.00000	2,205	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			2.00000	3	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			5.00000	5	30.23	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	10.35	Put		3,758.00000	3,802	30.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	34.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,754.00000	5,799	34.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	38.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,753.00000	7,798	38.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,147.00000	4,102	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,147.00000	3,103	32.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	32.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,150.00000	2,106	26.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		3.00000	3	26.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,163.00000	1,119	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		16.00000	17	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		37.00000	35	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,890.00000	1,933	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		4.00000	4	30.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,857.00000	3,902	30.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	34.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,854.00000	5,899	34.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	39.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,853.00000	7,898	39.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,097.00000	4,052	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,097.00000	3,053	32.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	32.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,100.00000	2,056	25.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		3.00000	3	25.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,115.00000	1,071	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		18.00000	19	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		36.00000	34	26.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,939.00000	1,982	26.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		4.00000	4	30.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,907.00000	3,952	30.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	35.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,904.00000	5,949	35.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	39.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,903.00000	7,948	39.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,047.00000	4,002	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,051.00000	2,006	25.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		4.00000	4	25.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,066.00000	1,023	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		19.00000	20	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		34.00000	33	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,987.00000	2,030	26.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.55	Call		4.00000	4	30.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,957.00000	4,001	30.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	39.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,953.00000	7,998	39.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,997.00000	3,952	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,001.00000	1,956	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		4.00000	4	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,018.00000	977	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		21.00000	25	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		33.00000	31	27.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,036.00000	2,078	27.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		4.00000	4	30.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,007.00000	4,051	30.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	39.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,003.00000	8,048	39.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,947.00000	3,902	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,948.00000	2,903	32.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		1.00000	1	32.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,951.00000	1,907	24.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		4.00000	4	24.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		972.00000	932	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		25.00000	29	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		31.00000	29	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,084.00000	2,127	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		4.00000	3	30.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,056.00000	4,101	30.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	35.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,054.00000	6,099	35.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	39.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,053.00000	8,098	39.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.61600	6.66280		18.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		392.00000	376	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		379.00000	410	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		373.00000	358	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		410.00000	442	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		355.00000	340	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		442.00000	474	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		415.00000	395	18.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		352.00000	379	18.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		438.00000	418	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		325.00000	352	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		415.00000	395	18.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		352.00000	379	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
ZAAD On 15/03/2010 Currency Future	6.50	Call			463.00000	441	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			300.00000	325	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			516.00000	492	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			253.00000	276	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			489.00000	466	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			276.00000	300	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			373.00000	358	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			410.00000	442	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			573.00000	547	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			210.00000	231	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			337.00000	324	18.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			475.00000	508	18.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			306.00000	294	19.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			543.00000	578	19.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			277.00000	267	19.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			615.00000	651	19.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			252.00000	242	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			689.00000	726	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			635.00000	607	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			172.00000	191	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			667.00000	638	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			155.00000	172	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			603.00000	576	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			190.00000	210	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			544.00000	519	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			231.00000	253	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			321.00000	308	19.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			508.00000	542	19.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			291.00000	280	19.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			578.00000	614	19.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			736.00000	705	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			123.00000	139	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			772.00000	740	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			109.00000	124	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			701.00000	671	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			138.00000	155	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			635.00000	607	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			172.00000	191	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			573.00000	547	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			210.00000	231	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			337.00000	324	18.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			475.00000	508	18.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,263.00000	4,216	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,264.00000	3,217	29.85	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 15/03/2010 Currency Future	3.40	Put		1.00000	1	29.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,269.00000	2,223	23.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		6.00000	7	23.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,291.00000	1,246	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		28.00000	30	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		89.00000	87	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,826.00000	1,871	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		16.00000	16	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,753.00000	3,800	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		4.00000	4	30.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,741.00000	5,788	30.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		2.00000	2	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,739.00000	7,786	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,163.00000	4,116	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,164.00000	3,117	29.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	29.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,170.00000	2,124	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		7.00000	8	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,195.00000	1,151	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		32.00000	35	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		84.00000	81	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,921.00000	1,965	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		15.00000	14	28.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,852.00000	3,898	28.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		4.00000	3	30.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,841.00000	5,887	30.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	33.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,839.00000	7,885	33.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,113.00000	4,066	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,114.00000	3,067	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,121.00000	2,074	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		8.00000	8	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,148.00000	1,104	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		35.00000	38	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		81.00000	79	25.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,968.00000	2,013	25.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		14.00000	14	28.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,901.00000	3,948	28.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	30.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,891.00000	5,937	30.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,889.00000	7,935	33.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,063.00000	4,016	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,064.00000	3,018	28.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	2	28.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,071.00000	2,025	22.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			9.00000	9	22.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,100.00000	1,057	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			38.00000	41	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			79.00000	77	25.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,016.00000	2,061	25.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			14.00000	13	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,951.00000	3,997	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			3.00000	3	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,941.00000	5,987	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	33.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,939.00000	7,985	33.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,100.00000	1,057	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			38.00000	41	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,963.00000	3,916	33.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	33.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,965.00000	2,918	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			2.00000	2	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,973.00000	1,927	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			10.00000	11	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,010.00000	972	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			47.00000	56	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			73.00000	70	25.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,110.00000	2,154	25.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			13.00000	12	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,050.00000	4,096	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			3.00000	3	30.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,040.00000	6,087	30.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	33.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,039.00000	8,085	33.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,013.00000	3,966	33.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,014.00000	2,968	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			2.00000	2	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,022.00000	1,976	22.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			9.00000	10	22.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,053.00000	1,014	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			40.00000	48	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			77.00000	73	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,064.00000	2,107	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			13.00000	13	28.23	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	10.65	Put		4,000.00000	4,047	28.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		3.00000	3	30.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,990.00000	6,037	30.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	33.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,989.00000	8,035	33.76	0.00	0	0.00

Total for Derivatives:							99,305,536.20	12,020	934,136.00
-------------------------------	--	--	--	--	--	--	----------------------	---------------	-------------------

Grand Total:							99,305,536.20	12,020	934,136.00
---------------------	--	--	--	--	--	--	----------------------	---------------	-------------------