



Daily MTM Report

Daily summary for 14/08/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.56000	7.80000			0.00	0	0.00
R155 On 31/08/2011 Bond			7.58000	7.82000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.17000	8.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.71000	8.81000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.22000	8.32500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.69500	8.80000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.70000	8.81000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.25000	8.35000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.80000	8.90500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.80000	8.90500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.28000	8.39000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			8.12690	8.06890		21.97	24,128,766.10	2,969	261,277.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		336.00000	373	22.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		117.00000	97	22.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		220.00000	248	22.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		201.00000	171	22.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		162.00000	180	22.61	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		293.00000	253	22.61	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		70.00000	77	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		601.00000	550	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		179.00000	200	22.29	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		260.00000	223	22.29	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		521.00000	568	22.43	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		52.00000	41	22.43	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		198.00000	221	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		230.00000	194	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		304.00000	339	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		135.00000	112	22.15	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		370.00000	409	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		101.00000	82	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		274.00000	307	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		155.00000	130	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		274.00000	307	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		155.00000	130	22.11	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		648.00000	699	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		29.00000	22	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		405.00000	447	22.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		86.00000	70	22.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		146.00000	162	22.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		327.00000	285	22.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		604.00000	654	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		35.00000	27	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		131.00000	146	23.24	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		362.00000	319	23.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		57.00000	63	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		688.00000	636	25.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.35	Call			118.00000	131	23.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			399.00000	355	23.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			106.00000	118	23.88	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			438.00000	391	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			246.00000	276	22.06	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			177.00000	150	22.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			34.00000	37	27.38	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			915.00000	861	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			96.00000	106	24.20	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			477.00000	429	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			86.00000	96	24.52	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			517.00000	469	24.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			831.00000	886	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			12.00000	9	22.75	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			51.00000	56	26.11	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			732.00000	680	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			96.00000	106	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			477.00000	429	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			63.00000	70	25.47	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			644.00000	593	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			46.00000	51	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			778.00000	724	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			57.00000	63	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			688.00000	636	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			78.00000	86	24.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			559.00000	509	24.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			38.00000	41	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			869.00000	815	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			28.00000	31	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,009.00000	954	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			21.00000	23	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,152.00000	1,096	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			18.00000	19	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,249.00000	1,192	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			15.00000	16	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,346.00000	1,289	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			16.00000	17	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,297.00000	1,240	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			9.00000	10	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,590.00000	1,533	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1.00000	2	33.27	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,333.00000	2,275	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			6.00000	7	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,737.00000	1,680	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			3.00000	4	32.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,984.00000	1,927	32.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		6.00000	6	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,787.00000	1,729	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		8.00000	9	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,639.00000	1,582	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		7.00000	8	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,688.00000	1,631	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		5.00000	5	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,836.00000	1,778	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		5.00000	5	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,836.00000	1,778	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		2.00000	2	32.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,183.00000	2,125	32.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		2.00000	2	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,233.00000	2,175	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		2.00000	2	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,283.00000	2,225	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		2.00000	2	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,283.00000	2,225	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		1.00000	1	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,432.00000	2,374	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		1.00000	1	33.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,632.00000	2,574	33.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		0.00000	0	34.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,881.00000	2,824	34.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	44.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,931.00000	4,873	44.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		0.00000	1	34.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,782.00000	2,724	34.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		1.00000	1	34.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,732.00000	2,674	34.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		1.00000	1	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,682.00000	2,624	34.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1.00000	1	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,382.00000	2,324	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		2.00000	3	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,133.00000	2,076	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1.00000	1	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,532.00000	2,474	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1.00000	1	33.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,582.00000	2,524	33.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		3.00000	3	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,034.00000	1,976	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		4.00000	5	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,885.00000	1,828	32.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.15	Call			3.00000	3	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,084.00000	2,026	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	1	33.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,482.00000	2,424	33.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,532.00000	2,474	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	1	34.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,782.00000	2,724	34.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	1	33.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,482.00000	2,424	33.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			2.00000	2	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,233.00000	2,175	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			2.00000	3	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,133.00000	2,076	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			4.00000	4	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,935.00000	1,877	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	35.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,231.00000	3,173	35.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			10.00000	11	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,541.00000	1,484	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			8.00000	9	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,639.00000	1,582	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			6.00000	7	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,737.00000	1,680	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1.00000	2	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,333.00000	2,275	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			11.00000	12	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,493.00000	1,435	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			9.00000	10	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,590.00000	1,533	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			12.00000	13	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,444.00000	1,386	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			3.00000	3	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,034.00000	1,976	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,832.00000	2,774	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,931.00000	2,873	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			3.00000	3	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,084.00000	2,026	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,981.00000	2,923	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,081.00000	3,023	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	34.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,732.00000	2,674	34.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,981.00000	2,923	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	35.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,181.00000	3,123	35.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,832.00000	2,774	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	34.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,031.00000	2,973	34.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			3.00000	4	32.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,984.00000	1,927	32.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	34.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,031.00000	2,973	34.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	35.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,131.00000	3,073	35.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	33.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,582.00000	2,524	33.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,081.00000	3,023	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,281.00000	3,223	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			23.00000	25	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,104.00000	1,048	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			14.00000	15	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,395.00000	1,338	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			11.00000	12	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,493.00000	1,435	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			26.00000	28	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,057.00000	1,001	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			15.00000	16	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,346.00000	1,289	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			19.00000	21	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,201.00000	1,144	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			14.00000	15	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,395.00000	1,338	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			6.00000	6	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,787.00000	1,729	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			4.00000	5	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,885.00000	1,828	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			21.00000	23	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,152.00000	1,096	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			10.00000	11	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,541.00000	1,484	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			28.00000	31	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,009.00000	954	28.02	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 14/09/2009 Currency Future	9.00	Call			31.00000	34	27.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			962.00000	907	27.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			26.00000	28	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,057.00000	1,001	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,669.00000	4,727	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,169.00000	3,227	37.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	37.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,670.00000	1,727	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			1.00000	1	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	41.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,331.00000	4,273	41.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	49.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,831.00000	5,773	49.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,331.00000	7,273	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,869.00000	4,927	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,369.00000	3,427	38.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	38.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,869.00000	1,927	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			442.00000	486	22.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			73.00000	59	22.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	40.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,131.00000	4,073	40.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	48.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,631.00000	5,573	48.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,131.00000	7,073	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,919.00000	4,977	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,419.00000	3,477	39.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	39.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,919.00000	1,977	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	32.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			481.00000	526	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			62.00000	49	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	40.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,081.00000	4,023	40.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	48.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,581.00000	5,523	48.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,081.00000	7,023	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			42.00000	46	26.75	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	8.85	Put			823.00000	769	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			16.00000	17	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,297.00000	1,240	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,172.00000	1,229	24.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			3.00000	2	24.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			692.00000	745	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			23.00000	18	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,370.00000	1,428	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			2.00000	1	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			878.00000	934	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			9.00000	7	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,420.00000	1,478	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			1.00000	1	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			926.00000	982	22.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			7.00000	5	22.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,470.00000	1,528	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			1.00000	1	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			974.00000	1,031	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			6.00000	4	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	37.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,531.00000	3,473	37.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	42.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,531.00000	4,473	42.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	37.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,631.00000	3,573	37.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	42.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,631.00000	4,573	42.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,321.00000	1,378	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			2.00000	1	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	38.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,681.00000	3,623	38.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,681.00000	4,623	43.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,271.00000	1,329	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			2.00000	2	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			784.00000	838	22.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			15.00000	11	22.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			370.00000	409	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			101.00000	82	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	38.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,731.00000	3,673	38.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	43.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,731.00000	4,673	43.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	37.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,581.00000	3,523	37.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	0	42.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,581.00000	4,523	42.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,570.00000	1,628	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		1.00000	1	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,073.00000	1,130	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		4.00000	3	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		0.00000	0	36.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,431.00000	3,373	36.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		0.00000	0	41.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,431.00000	4,373	41.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,620.00000	1,678	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		1.00000	1	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,122.00000	1,179	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		3.00000	3	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		0.00000	0	36.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,381.00000	3,323	36.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		0.00000	0	41.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,381.00000	4,323	41.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,769.00000	1,827	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		1.00000	0	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		0.00000	0	40.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,231.00000	4,173	40.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,819.00000	1,877	31.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		0.00000	0	31.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		0.00000	0	40.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,181.00000	4,123	40.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,719.00000	1,777	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		1.00000	0	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,221.00000	1,279	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		2.00000	2	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		738.00000	791	22.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		19.00000	14	22.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		0.00000	0	41.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,281.00000	4,223	41.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call		2,169.00000	2,227	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put		0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call		0.00000	0	38.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put		3,831.00000	3,773	38.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call		2,219.00000	2,277	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put		0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		42.00000	46	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		823.00000	769	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call		0.00000	0	38.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put		3,781.00000	3,723	38.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call		4,219.00000	4,277	43.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,219.00000	3,277	37.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	37.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	49.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,781.00000	5,723	49.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,119.00000	4,177	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,119.00000	3,177	36.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	36.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,119.00000	2,177	33.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	33.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,122.00000	1,179	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			3.00000	3	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	49.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,881.00000	5,823	49.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			4,069.00000	4,127	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			3,069.00000	3,127	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			2,069.00000	2,127	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	50.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			5,931.00000	5,873	50.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,969.00000	4,027	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,969.00000	3,027	35.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,969.00000	2,027	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,031.00000	5,973	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,819.00000	3,877	42.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	42.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,819.00000	2,877	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,181.00000	6,123	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,769.00000	3,827	41.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	41.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,769.00000	2,827	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,231.00000	6,173	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,669.00000	3,727	41.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	41.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,669.00000	2,727	34.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	34.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	36.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,331.00000	3,273	36.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	44.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,831.00000	4,773	44.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,331.00000	6,273	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,719.00000	3,777	41.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	41.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,719.00000	2,777	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	43.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,781.00000	4,723	43.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,281.00000	6,223	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,869.00000	3,927	42.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	42.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,869.00000	2,927	35.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	35.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,131.00000	6,073	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,169.00000	4,227	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,269.00000	4,327	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,269.00000	3,327	38.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	38.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,269.00000	2,327	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,271.00000	1,329	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			2.00000	2	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	49.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,731.00000	5,673	49.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,319.00000	4,377	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,319.00000	3,377	38.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	38.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,319.00000	2,377	33.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	33.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	48.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,681.00000	5,623	48.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			4,019.00000	4,077	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			3,019.00000	3,077	36.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			2,019.00000	2,077	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			1,023.00000	1,080	23.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			4.00000	3	23.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	42.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			4,481.00000	4,423	42.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	50.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			5,981.00000	5,923	50.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			3,919.00000	3,977	43.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	43.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			2,919.00000	2,977	35.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	35.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	50.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			6,081.00000	6,023	50.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.26030		8.20540		22.05	8,367,683.90	1,013	84,759.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			694.00000	732	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			189.00000	172	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			421.00000	448	21.97	38,976,000.00	87	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			415.00000	387	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			401.00000	425	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			446.00000	414	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			169.00000	178	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,164.00000	1,118	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			421.00000	448	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			415.00000	387	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			365.00000	386	22.44	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			509.00000	476	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			11.00000	12	36.37	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,806.00000	4,752	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			492.00000	522	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			337.00000	312	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			61.00000	64	30.76	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,406.00000	2,354	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			20.00000	21	35.68	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,115.00000	4,061	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			573.00000	606	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			267.00000	246	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			98.00000	103	28.53	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,793.00000	1,742	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			518.00000	549	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			313.00000	289	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			467.00000	496	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			362.00000	336	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			492.00000	522	21.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Put		337.00000	312	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		946.00000	991	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		91.00000	81	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		602.00000	636	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		246.00000	226	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		240.00000	254	24.21	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		835.00000	793	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		545.00000	577	21.59	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		289.00000	267	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		263.00000	278	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		758.00000	718	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		444.00000	472	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		388.00000	361	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		383.00000	405	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		477.00000	445	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		348.00000	368	22.64	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		543.00000	508	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		317.00000	335	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		611.00000	575	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		302.00000	320	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		647.00000	609	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		332.00000	351	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		576.00000	541	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		545.00000	577	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		289.00000	267	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		383.00000	405	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		477.00000	445	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		332.00000	351	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		576.00000	541	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		365.00000	386	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		509.00000	476	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		132.00000	139	26.96	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,427.00000	1,379	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		302.00000	320	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		647.00000	609	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		288.00000	305	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		683.00000	645	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		288.00000	305	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		683.00000	645	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		251.00000	266	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		796.00000	755	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		275.00000	291	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		720.00000	681	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		907.00000	952	20.75	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		102.00000	91	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	8.90	Call			219.00000	232	24.60	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			914.00000	872	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			210.00000	222	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			955.00000	911	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			219.00000	232	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			914.00000	872	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			229.00000	243	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			874.00000	832	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			263.00000	278	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			758.00000	718	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			201.00000	212	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			995.00000	952	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			176.00000	186	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,121.00000	1,076	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			156.00000	164	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,250.00000	1,204	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			143.00000	151	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,338.00000	1,291	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			138.00000	145	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,382.00000	1,335	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			156.00000	164	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,250.00000	1,204	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			127.00000	134	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,472.00000	1,423	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			138.00000	145	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,382.00000	1,335	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			105.00000	110	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,700.00000	1,650	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			83.00000	86	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,027.00000	1,976	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			91.00000	95	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,886.00000	1,835	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			102.00000	106	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,746.00000	1,696	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			102.00000	106	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,746.00000	1,696	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			88.00000	92	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,933.00000	1,882	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			71.00000	75	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,216.00000	2,164	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			66.00000	69	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,311.00000	2,259	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			64.00000	66	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,358.00000	2,306	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			59.00000	62	30.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,454.00000	2,401	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		51.00000	53	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,646.00000	2,593	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		43.00000	45	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,888.00000	2,835	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		45.00000	46	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,839.00000	2,786	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		48.00000	50	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,742.00000	2,689	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		74.00000	77	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,169.00000	2,117	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		69.00000	72	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,263.00000	2,211	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		57.00000	59	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,502.00000	2,449	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		53.00000	55	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,598.00000	2,545	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		51.00000	53	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,646.00000	2,593	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		80.00000	83	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,075.00000	2,023	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		85.00000	89	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,980.00000	1,929	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		61.00000	64	30.76	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,406.00000	2,354	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		55.00000	57	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,550.00000	2,497	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		85.00000	89	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,980.00000	1,929	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		40.00000	42	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,985.00000	2,932	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		42.00000	43	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,936.00000	2,883	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		37.00000	38	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,131.00000	3,078	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		39.00000	41	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,034.00000	2,980	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		20.00000	21	35.68	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,115.00000	4,061	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		31.00000	32	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,425.00000	3,371	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		32.00000	34	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,327.00000	3,273	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		24.00000	25	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,819.00000	3,765	34.92	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	12.40	Call		19.00000	19	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,213.00000	4,159	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		13.00000	14	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,608.00000	4,554	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		10.00000	10	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,004.00000	4,950	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		26.00000	27	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,720.00000	3,666	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		15.00000	15	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,509.00000	4,455	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		11.00000	11	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,905.00000	4,851	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		184.00000	194	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,079.00000	1,034	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		114.00000	119	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,608.00000	1,559	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		23.00000	24	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,918.00000	3,864	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		9.00000	9	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,104.00000	5,049	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		123.00000	129	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,517.00000	1,468	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		80.00000	83	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,075.00000	2,023	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		34.00000	36	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,229.00000	3,175	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		16.00000	17	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,410.00000	4,356	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		240.00000	254	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		835.00000	793	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		27.00000	28	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,622.00000	3,568	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		7.00000	7	36.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,402.00000	5,347	36.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		17.00000	18	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,312.00000	4,258	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		11.00000	11	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,905.00000	4,851	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		7.00000	7	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,501.00000	5,447	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		29.00000	30	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,523.00000	3,470	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		12.00000	13	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,707.00000	4,653	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		8.00000	8	36.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,302.00000	5,248	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		22.00000	23	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,017.00000	3,962	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		13.00000	14	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,608.00000	4,554	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		8.00000	9	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,203.00000	5,148	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		149.00000	157	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,294.00000	1,247	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		95.00000	99	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,839.00000	1,789	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		28.00000	29	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,573.00000	3,519	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		19.00000	20	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,164.00000	4,110	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		12.00000	12	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,757.00000	4,702	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		7.00000	8	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,352.00000	5,297	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		27.00000	28	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,622.00000	3,568	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		162.00000	171	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,207.00000	1,161	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		43.00000	45	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,888.00000	2,835	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		30.00000	31	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,474.00000	3,420	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		21.00000	22	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,066.00000	4,012	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		13.00000	14	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,658.00000	4,603	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		184.00000	194	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,079.00000	1,034	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		23.00000	24	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,918.00000	3,864	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		109.00000	115	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,654.00000	1,604	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		46.00000	48	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,791.00000	2,738	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		31.00000	33	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,376.00000	3,322	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		23.00000	23	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,967.00000	3,913	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		9.00000	10	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,054.00000	5,000	36.61	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 14/12/2009 Currency Future	11.30	Call			37.00000	38	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,131.00000	3,078	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			727.00000	767	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			172.00000	156	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			229.00000	243	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			874.00000	832	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			38.00000	39	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,082.00000	3,029	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			26.00000	27	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,671.00000	3,617	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			761.00000	802	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			156.00000	141	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			169.00000	178	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,164.00000	1,118	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			36.00000	37	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,180.00000	3,127	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			25.00000	26	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,770.00000	3,716	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			16.00000	17	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,361.00000	4,307	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			6.00000	7	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,551.00000	5,496	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			26.00000	27	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,720.00000	3,666	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			6.00000	6	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,700.00000	5,646	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			6.00000	6	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,601.00000	5,546	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			26.00000	27	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,671.00000	3,617	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			18.00000	19	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,262.00000	4,208	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			7.00000	7	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,452.00000	5,397	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			5.00000	6	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,800.00000	5,745	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			694.00000	732	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			189.00000	172	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			30.00000	31	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,474.00000	3,420	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			13.00000	14	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,658.00000	4,603	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			5.00000	5	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,850.00000	5,795	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			8.00000	8	36.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,253.00000	5,198	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		662.00000	699	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		207.00000	189	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		9.00000	9	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,153.00000	5,099	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,026.00000	1,073	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		71.00000	63	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		275.00000	291	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		720.00000	681	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		15.00000	16	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,460.00000	4,406	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		11.00000	12	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,856.00000	4,801	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,068.00000	1,117	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		62.00000	57	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		796.00000	838	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		141.00000	127	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		210.00000	222	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		955.00000	911	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		49.00000	52	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,694.00000	2,641	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		31.00000	33	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,376.00000	3,322	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		9.00000	9	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,153.00000	5,099	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		986.00000	1,032	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		80.00000	72	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,339.00000	1,391	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		34.00000	31	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		694.00000	732	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		189.00000	172	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,386.00000	1,438	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		30.00000	28	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		83.00000	86	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,027.00000	1,976	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,293.00000	1,344	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		38.00000	34	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		662.00000	699	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		207.00000	189	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		77.00000	81	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,122.00000	2,070	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		19.00000	20	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,164.00000	4,110	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,293.00000	1,344	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		38.00000	34	21.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,433.00000	1,485	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			27.00000	25	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,655.00000	4,710	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,156.00000	3,211	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,671.00000	1,724	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			15.00000	14	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,346.00000	7,291	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,905.00000	4,960	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,406.00000	3,461	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,914.00000	1,968	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			8.00000	8	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			631.00000	667	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			226.00000	207	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	37.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,096.00000	7,041	37.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			15.00000	16	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,460.00000	4,406	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,206.00000	3,261	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,210.00000	2,265	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			5.00000	4	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,247.00000	1,298	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			42.00000	38	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,409.00000	2,464	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			3.00000	3	37.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,398.00000	6,343	37.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	37.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,946.00000	6,891	37.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,456.00000	3,511	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,459.00000	2,513	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,480.00000	1,532	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			24.00000	22	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	2	37.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,046.00000	6,991	37.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,356.00000	3,411	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,359.00000	2,414	25.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put		4.00000	3	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		1.00000	1	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,146.00000	7,091	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,306.00000	3,361	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		1.00000	1	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,309.00000	2,364	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		4.00000	4	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		1.00000	1	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,196.00000	7,141	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,556.00000	3,611	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		0.00000	0	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,558.00000	2,613	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		3.00000	3	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,575.00000	1,628	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		20.00000	18	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,606.00000	3,661	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		0.00000	0	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,608.00000	2,663	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		2.00000	2	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,623.00000	1,676	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		17.00000	16	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		2.00000	2	37.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		6,896.00000	6,841	37.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,756.00000	3,811	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,757.00000	2,812	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		2.00000	2	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,768.00000	1,821	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		12.00000	11	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		869.00000	913	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		114.00000	102	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		95.00000	99	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,839.00000	1,789	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		2.00000	2	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,747.00000	6,692	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,856.00000	3,911	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,857.00000	2,912	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		2.00000	2	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,865.00000	1,919	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		10.00000	9	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		2.00000	2	37.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,647.00000	6,592	37.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,906.00000	3,961	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	35.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,907.00000	2,962	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			2.00000	2	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,597.00000	6,542	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,956.00000	4,011	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,957.00000	3,012	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,963.00000	2,017	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			7.00000	7	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			3.00000	3	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,547.00000	6,492	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,806.00000	3,861	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,807.00000	2,862	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,816.00000	1,870	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			11.00000	10	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			2.00000	2	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,697.00000	6,642	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,155.00000	4,210	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,161.00000	2,215	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	5	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,202.00000	1,252	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			46.00000	42	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			3.00000	3	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,348.00000	6,293	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,255.00000	4,310	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,256.00000	3,311	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,260.00000	2,314	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			33.00000	35	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,278.00000	3,224	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			3.00000	4	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,248.00000	6,193	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			6.00000	6	37.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,750.00000	5,695	37.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,745.00000	7,690	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			24.00000	24	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,868.00000	3,814	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	36.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put		7,845.00000	7,790	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		4,056.00000	4,110	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		3,057.00000	3,111	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		2,061.00000	2,116	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		6.00000	6	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		1,112.00000	1,162	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		57.00000	52	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		5.00000	5	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		5,949.00000	5,895	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	1	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		7,945.00000	7,890	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		4.00000	5	37.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,049.00000	5,994	37.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,045.00000	7,990	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		4,006.00000	4,060	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		3,007.00000	3,061	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		2,012.00000	2,066	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		7.00000	6	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,068.00000	1,117	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		62.00000	57	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		5.00000	5	37.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		5,999.00000	5,944	37.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		7,995.00000	7,940	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		4.00000	4	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,198.00000	6,144	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,195.00000	8,140	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,245.00000	8,190	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,706.00000	3,761	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,707.00000	2,762	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	2	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,719.00000	1,773	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		14.00000	12	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		832.00000	875	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		127.00000	114	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		3.00000	3	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,298.00000	6,243	37.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,295.00000	8,240	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		4.00000	4	37.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,099.00000	6,044	37.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,095.00000	8,040	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,205.00000	4,260	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	1	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,795.00000	7,740	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,355.00000	4,410	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		6.00000	6	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,651.00000	5,596	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	36.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,645.00000	7,590	36.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		4,106.00000	4,160	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		3,106.00000	3,161	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		2,111.00000	2,166	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		6.00000	5	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		1,157.00000	1,207	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		51.00000	47	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		5.00000	5	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		5,900.00000	5,845	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		1.00000	1	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		7,895.00000	7,840	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,305.00000	4,360	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		1.00000	1	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,695.00000	7,640	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		4.00000	4	37.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,149.00000	6,094	37.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,145.00000	8,090	36.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.39090	8.34060		22.04	25,172.70	3	2,841.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		921.00000	956	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		231.00000	215	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		557.00000	580	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		566.00000	539	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		244.00000	251	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,553.00000	1,511	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		538.00000	559	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		597.00000	568	22.04	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	8.50	Call			502.00000	522	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			662.00000	631	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			578.00000	601	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			537.00000	510	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			118.00000	121	29.87	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,828.00000	2,780	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			622.00000	647	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			481.00000	456	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			328.00000	340	24.37	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,138.00000	1,099	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			694.00000	721	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			403.00000	381	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			645.00000	671	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			454.00000	430	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			599.00000	624	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			509.00000	483	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			669.00000	696	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			428.00000	405	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			719.00000	748	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			379.00000	357	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			520.00000	540	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			629.00000	599	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			70.00000	71	32.95	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,030.00000	3,980	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			485.00000	504	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			695.00000	663	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			218.00000	225	26.55	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,727.00000	1,684	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			454.00000	471	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			763.00000	730	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			469.00000	487	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			729.00000	696	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			439.00000	456	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			798.00000	765	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			425.00000	441	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			834.00000	800	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			385.00000	399	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			944.00000	908	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			349.00000	362	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,059.00000	1,021	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			372.00000	386	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			982.00000	945	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			398.00000	412	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			907.00000	871	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			299.00000	310	24.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,259.00000	1,219	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		282.00000	291	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,341.00000	1,300	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		258.00000	266	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,467.00000	1,426	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		273.00000	283	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,383.00000	1,342	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		244.00000	251	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,553.00000	1,511	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		96.00000	98	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,256.00000	3,207	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		251.00000	259	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,510.00000	1,468	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		212.00000	219	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,772.00000	1,728	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		196.00000	202	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,906.00000	1,861	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		173.00000	178	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,133.00000	2,087	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		191.00000	197	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,951.00000	1,906	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		207.00000	213	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,816.00000	1,772	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		207.00000	213	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,816.00000	1,772	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		186.00000	192	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,996.00000	1,951	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		186.00000	192	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,996.00000	1,951	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		156.00000	160	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,315.00000	2,269	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		152.00000	156	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,361.00000	2,315	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		160.00000	165	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,270.00000	2,224	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		148.00000	152	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,407.00000	2,361	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		137.00000	141	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,546.00000	2,500	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		121.00000	124	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,780.00000	2,733	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		108.00000	110	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,017.00000	2,969	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		110.00000	113	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,969.00000	2,922	30.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			115.00000	118	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,875.00000	2,827	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			113.00000	115	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,922.00000	2,875	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			130.00000	134	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,640.00000	2,593	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			134.00000	137	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,593.00000	2,546	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			124.00000	127	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,733.00000	2,686	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			118.00000	121	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,828.00000	2,780	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			127.00000	130	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,686.00000	2,639	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			140.00000	144	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,500.00000	2,453	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			148.00000	152	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,407.00000	2,361	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			134.00000	137	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,593.00000	2,546	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			105.00000	108	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,065.00000	3,017	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			99.00000	101	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,198.00000	3,150	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			103.00000	105	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,112.00000	3,064	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			103.00000	105	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,112.00000	3,064	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			101.00000	103	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,160.00000	3,112	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			90.00000	92	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,400.00000	3,351	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			98.00000	101	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,208.00000	3,160	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			87.00000	88	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,496.00000	3,447	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			94.00000	96	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,304.00000	3,255	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			92.00000	94	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,352.00000	3,303	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			230.00000	238	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,640.00000	1,597	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			196.00000	202	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,906.00000	1,861	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			177.00000	182	27.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,087.00000	2,041	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		169.00000	173	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,178.00000	2,133	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		63.00000	64	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,272.00000	4,223	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		266.00000	274	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,425.00000	1,384	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		92.00000	94	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,352.00000	3,303	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		40.00000	41	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,399.00000	5,350	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		290.00000	300	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,300.00000	1,259	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		130.00000	134	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,640.00000	2,593	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		42.00000	43	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,252.00000	5,202	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		308.00000	319	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,218.00000	1,178	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		44.00000	45	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,153.00000	5,104	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		318.00000	329	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,177.00000	1,138	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		115.00000	118	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,875.00000	2,827	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		45.00000	45	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,104.00000	5,055	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		339.00000	351	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,098.00000	1,060	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		46.00000	47	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,006.00000	4,956	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		83.00000	85	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,593.00000	3,544	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		37.00000	37	35.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,646.00000	5,596	35.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		237.00000	244	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,596.00000	1,553	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		88.00000	90	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,448.00000	3,399	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		85.00000	87	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,544.00000	3,496	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		37.00000	38	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,597.00000	5,547	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		83.00000	85	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,593.00000	3,544	31.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			80.00000	81	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,689.00000	3,641	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			77.00000	78	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,786.00000	3,737	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			34.00000	35	36.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,844.00000	5,794	36.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			224.00000	231	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,683.00000	1,640	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			105.00000	108	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,065.00000	3,017	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			85.00000	87	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,544.00000	3,496	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			82.00000	83	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,641.00000	3,592	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			36.00000	37	36.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,695.00000	5,646	36.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			39.00000	39	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,498.00000	5,448	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			299.00000	310	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,259.00000	1,219	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			43.00000	44	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,202.00000	5,153	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			411.00000	426	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			870.00000	835	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			48.00000	49	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,908.00000	4,858	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			372.00000	386	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			982.00000	945	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			144.00000	148	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,454.00000	2,407	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			113.00000	115	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,922.00000	2,875	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			45.00000	46	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,055.00000	5,005	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			127.00000	130	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,686.00000	2,639	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			101.00000	103	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,160.00000	3,112	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			41.00000	42	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,301.00000	5,251	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			152.00000	156	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,361.00000	2,315	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			144.00000	148	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,454.00000	2,407	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			47.00000	48	34.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,957.00000	4,907	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		361.00000	374	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,020.00000	983	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		41.00000	41	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,350.00000	5,300	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		49.00000	50	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,859.00000	4,809	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		164.00000	169	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,224.00000	2,178	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		52.00000	53	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,712.00000	4,662	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		169.00000	173	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,178.00000	2,133	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		53.00000	54	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,663.00000	4,613	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		55.00000	57	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,565.00000	4,516	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		182.00000	187	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,041.00000	1,996	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		173.00000	178	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,133.00000	2,087	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		54.00000	55	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,614.00000	4,565	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		201.00000	207	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,861.00000	1,816	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		64.00000	66	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,224.00000	4,175	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		224.00000	231	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,683.00000	1,640	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		67.00000	69	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,127.00000	4,078	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		745.00000	775	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		355.00000	334	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		69.00000	70	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,078.00000	4,029	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		191.00000	197	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,951.00000	1,906	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		182.00000	187	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,041.00000	1,996	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		59.00000	60	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,419.00000	4,369	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		218.00000	225	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,727.00000	1,684	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		66.00000	67	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,175.00000	4,126	33.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			773.00000	803	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			332.00000	312	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			237.00000	244	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,596.00000	1,553	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			273.00000	283	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,383.00000	1,342	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			69.00000	70	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,078.00000	4,029	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			954.00000	989	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			213.00000	198	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			987.00000	1,023	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			196.00000	182	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			290.00000	300	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,300.00000	1,259	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			71.00000	73	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,981.00000	3,932	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,021.00000	1,058	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			180.00000	167	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,691.00000	4,741	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,195.00000	3,245	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	4	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,730.00000	1,777	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			39.00000	36	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			60.00000	62	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,370.00000	4,321	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			19.00000	20	38.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,329.00000	7,279	38.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,941.00000	4,991	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,444.00000	3,494	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	3	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,963.00000	2,012	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			23.00000	21	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			21.00000	22	37.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,081.00000	7,031	37.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,167.00000	1,210	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			127.00000	119	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			339.00000	351	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,098.00000	1,060	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			318.00000	329	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,177.00000	1,138	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			251.00000	259	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,510.00000	1,468	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			78.00000	80	32.21	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 15/03/2010 Currency Future	12.00	Put		3,738.00000	3,689	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,245.00000	3,295	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		4.00000	4	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,255.00000	2,305	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		15.00000	14	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,332.00000	1,376	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		91.00000	85	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		75.00000	77	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,835.00000	3,786	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		50.00000	51	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,810.00000	4,760	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,394.00000	3,444	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		3.00000	3	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,403.00000	2,453	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		12.00000	12	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,460.00000	1,506	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		70.00000	65	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,452.00000	2,502	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		12.00000	11	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,504.00000	1,550	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		64.00000	59	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,493.00000	3,544	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	3	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,502.00000	2,551	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		11.00000	11	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,548.00000	1,595	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		58.00000	54	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		801.00000	832	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		310.00000	291	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,294.00000	3,344	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		4.00000	4	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,305.00000	2,355	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		14.00000	14	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,374.00000	1,419	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		83.00000	78	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,593.00000	3,643	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,600.00000	2,650	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		10.00000	9	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,638.00000	1,685	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		48.00000	44	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		859.00000	892	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		269.00000	252	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,643.00000	3,693	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,650.00000	2,700	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			9.00000	9	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,684.00000	1,731	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			43.00000	40	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			890.00000	924	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			249.00000	233	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			73.00000	74	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,932.00000	3,883	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,792.00000	3,843	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	2	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,798.00000	2,848	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			7.00000	7	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,822.00000	1,870	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			32.00000	29	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			51.00000	52	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,761.00000	4,711	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,842.00000	3,892	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			2.00000	1	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,848.00000	2,898	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			7.00000	7	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,869.00000	1,917	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			28.00000	26	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,942.00000	3,992	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,947.00000	2,997	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			6.00000	6	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,091.00000	1,130	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			151.00000	139	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,892.00000	3,942	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,897.00000	2,947	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			7.00000	6	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,916.00000	1,964	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			25.00000	24	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			1,056.00000	1,094	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			165.00000	153	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,742.00000	3,793	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,749.00000	2,799	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			8.00000	8	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,776.00000	1,824	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			35.00000	33	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,992.00000	4,042	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,996.00000	3,046	26.06	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	5.35	Put			6.00000	5	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			2,011.00000	2,061	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			20.00000	20	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,128.00000	1,170	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			137.00000	129	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			4,141.00000	4,192	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			3,145.00000	3,195	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			5.00000	4	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			2,157.00000	2,207	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			17.00000	16	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,248.00000	1,292	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			108.00000	101	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,241.00000	4,291	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			62.00000	63	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,321.00000	4,272	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			35.00000	35	36.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,794.00000	5,744	36.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			16.00000	17	38.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,776.00000	7,726	38.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			34.00000	34	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			5,893.00000	5,843	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			16.00000	16	38.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			7,875.00000	7,825	38.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			4,042.00000	4,092	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			3,046.00000	3,096	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			5.00000	5	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			2,060.00000	2,109	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			19.00000	19	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			33.00000	33	36.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			5,992.00000	5,942	36.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			15.00000	16	39.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			7,975.00000	7,925	39.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			31.00000	32	36.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,091.00000	6,041	36.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			15.00000	15	39.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,074.00000	8,024	39.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			32.00000	33	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,041.00000	5,992	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			15.00000	15	39.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,025.00000	7,974	39.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			29.00000	30	36.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,239.00000	6,189	36.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call			14.00000	14	39.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,223.00000	8,173	39.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			29.00000	29	37.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,288.00000	6,239	37.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			13.00000	14	39.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,273.00000	8,223	39.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,693.00000	3,743	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,699.00000	2,749	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			8.00000	8	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			28.00000	29	37.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,338.00000	6,288	37.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			13.00000	13	39.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,322.00000	8,272	39.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			31.00000	31	36.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,140.00000	6,090	36.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			14.00000	15	39.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,124.00000	8,074	39.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			4,191.00000	4,241	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,206.00000	2,256	22.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			16.00000	15	22.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,290.00000	1,334	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			99.00000	93	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			74.00000	75	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			3,883.00000	3,834	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			16.00000	16	38.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			7,826.00000	7,776	38.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,291.00000	4,341	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			35.00000	36	36.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,745.00000	5,695	36.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			17.00000	17	38.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,726.00000	7,676	38.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,341.00000	4,391	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,344.00000	3,394	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,354.00000	2,404	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			13.00000	13	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,417.00000	1,462	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			76.00000	71	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			17.00000	17	38.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,676.00000	7,626	38.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			4,091.00000	4,142	30.69	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	4.25	Put		1.00000	1	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		3,096.00000	3,146	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		5.00000	5	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		2,108.00000	2,158	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		18.00000	17	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		1,208.00000	1,251	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		117.00000	110	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		33.00000	34	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		5,942.00000	5,893	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		16.00000	16	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		7,925.00000	7,875	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		30.00000	31	36.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,190.00000	6,140	36.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		14.00000	14	39.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,173.00000	8,123	39.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.51830	8.47270		21.92	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		312.00000	321	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,839.00000	1,803	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,125.00000	1,156	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		253.00000	238	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		706.00000	728	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		634.00000	610	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		686.00000	707	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		663.00000	639	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		649.00000	668	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		726.00000	700	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		614.00000	632	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		791.00000	764	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		667.00000	687	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		694.00000	669	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		135.00000	139	30.77	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,813.00000	3,771	30.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		749.00000	772	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		576.00000	554	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		414.00000	426	24.30	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,341.00000	1,308	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		794.00000	818	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		522.00000	500	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,003.00000	1,032	20.45	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		331.00000	313	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		771.00000	795	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		549.00000	527	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		458.00000	472	23.77	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,185.00000	1,153	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		727.00000	750	21.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.35	Put			605.00000	582	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			818.00000	843	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			495.00000	474	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			631.00000	650	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			758.00000	732	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			597.00000	615	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			824.00000	797	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			565.00000	583	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			893.00000	864	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			581.00000	599	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			858.00000	830	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			550.00000	567	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			928.00000	899	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			508.00000	524	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,035.00000	1,005	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			536.00000	552	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			963.00000	934	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			495.00000	510	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,072.00000	1,042	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			470.00000	484	23.64	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,147.00000	1,116	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			482.00000	497	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,109.00000	1,079	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			522.00000	538	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			999.00000	969	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			394.00000	406	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,421.00000	1,388	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			366.00000	378	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,544.00000	1,509	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			384.00000	396	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,462.00000	1,428	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			350.00000	360	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,627.00000	1,592	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			375.00000	387	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,503.00000	1,468	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			147.00000	151	30.23	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,574.00000	3,533	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			358.00000	369	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,585.00000	1,550	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			292.00000	301	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,970.00000	1,933	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			263.00000	271	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,191.00000	2,153	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			286.00000	295	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,013.00000	1,976	26.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			305.00000	314	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,882.00000	1,846	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			414.00000	426	24.30	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,341.00000	1,308	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			893.00000	919	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			420.00000	401	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			342.00000	352	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,669.00000	1,634	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			326.00000	336	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,754.00000	1,718	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			299.00000	308	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,926.00000	1,889	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			274.00000	282	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,102.00000	2,064	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			125.00000	129	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,052.00000	4,010	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			867.00000	893	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			445.00000	425	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			334.00000	344	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,711.00000	1,676	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			319.00000	329	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,796.00000	1,760	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			280.00000	288	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,057.00000	2,020	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			269.00000	277	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,146.00000	2,108	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			123.00000	127	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,101.00000	4,059	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			326.00000	336	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,754.00000	1,718	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			274.00000	282	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,102.00000	2,064	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			252.00000	260	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,280.00000	2,242	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			117.00000	121	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,244.00000	4,202	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			305.00000	314	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,882.00000	1,846	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			269.00000	277	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,146.00000	2,108	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			258.00000	266	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,235.00000	2,197	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			247.00000	255	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,324.00000	2,286	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			236.00000	244	27.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,414.00000	2,376	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		111.00000	115	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,389.00000	4,346	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		334.00000	344	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,711.00000	1,676	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		119.00000	123	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,196.00000	4,155	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,033.00000	1,062	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		310.00000	293	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		404.00000	416	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,381.00000	1,348	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		319.00000	329	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,796.00000	1,760	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,063.00000	1,092	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		290.00000	274	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		342.00000	352	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,669.00000	1,634	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		133.00000	137	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,860.00000	3,819	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,094.00000	1,124	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		271.00000	256	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		424.00000	437	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,301.00000	1,269	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		404.00000	416	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,381.00000	1,348	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		131.00000	135	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,908.00000	3,867	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		435.00000	448	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,262.00000	1,230	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,723.00000	4,769	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,231.00000	3,277	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		8.00000	8	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,796.00000	1,837	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		74.00000	69	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		185.00000	191	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,963.00000	2,923	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		72.00000	74	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,849.00000	5,806	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		48.00000	49	36.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,325.00000	7,281	36.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,973.00000	5,018	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,479.00000	3,525	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		7.00000	6	25.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,021.00000	2,063	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			48.00000	44	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			204.00000	211	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,732.00000	2,692	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			121.00000	125	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,149.00000	4,107	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			77.00000	79	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,604.00000	5,561	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			51.00000	52	36.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,078.00000	7,034	36.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,300.00000	1,337	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			178.00000	168	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			446.00000	460	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,223.00000	1,192	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			384.00000	396	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,462.00000	1,428	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			149.00000	154	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,526.00000	3,485	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,281.00000	3,326	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			8.00000	8	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,304.00000	2,348	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			31.00000	30	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,418.00000	1,455	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			145.00000	137	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			189.00000	195	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,916.00000	2,876	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			96.00000	99	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,824.00000	4,781	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,496.00000	2,541	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			24.00000	22	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,582.00000	1,621	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			109.00000	102	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			142.00000	146	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,669.00000	3,628	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			103.00000	106	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,630.00000	4,587	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			178.00000	184	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,056.00000	3,016	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			127.00000	131	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,004.00000	3,962	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			92.00000	95	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,969.00000	4,927	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,529.00000	3,574	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,545.00000	2,589	21.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put		22.00000	21	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,624.00000	1,663	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		101.00000	95	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		920.00000	946	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		397.00000	378	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		172.00000	177	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,149.00000	3,109	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		89.00000	92	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,067.00000	5,024	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,380.00000	3,425	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	7	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,400.00000	2,444	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		27.00000	26	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,499.00000	1,537	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		126.00000	119	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		842.00000	867	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		470.00000	449	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		242.00000	249	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,369.00000	2,331	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		163.00000	168	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,290.00000	3,249	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		86.00000	88	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,213.00000	5,170	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,330.00000	3,376	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		8.00000	7	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,352.00000	2,396	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		29.00000	28	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,458.00000	1,496	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		135.00000	128	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		160.00000	165	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,337.00000	3,296	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		115.00000	119	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,292.00000	4,250	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		84.00000	87	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,262.00000	5,219	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		231.00000	239	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,459.00000	2,420	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		157.00000	162	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,384.00000	3,343	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		113.00000	117	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,341.00000	4,298	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		83.00000	86	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,311.00000	5,267	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		169.00000	174	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,196.00000	3,156	29.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.50	Call		88.00000	91	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,115.00000	5,072	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,579.00000	3,624	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	6	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,593.00000	2,638	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		21.00000	19	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,666.00000	1,706	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		94.00000	88	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		947.00000	974	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		374.00000	356	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		263.00000	271	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,191.00000	2,153	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		175.00000	180	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,102.00000	3,062	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		91.00000	93	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,018.00000	4,975	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,628.00000	3,674	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		6.00000	5	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,642.00000	2,686	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		19.00000	18	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,709.00000	1,749	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		87.00000	81	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		975.00000	1,002	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		352.00000	334	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,678.00000	3,723	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		5.00000	5	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,690.00000	2,735	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		18.00000	17	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,753.00000	1,793	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		80.00000	75	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		182.00000	187	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,009.00000	2,969	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		129.00000	133	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,956.00000	3,914	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		93.00000	96	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,921.00000	4,878	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,827.00000	3,873	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		4.00000	4	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,837.00000	2,882	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		14.00000	13	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,885.00000	1,926	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		62.00000	58	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		193.00000	199	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,870.00000	2,830	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		98.00000	101	32.64	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 14/06/2010 Currency Future	13.15	Put		4,775.00000	4,733	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,877.00000	3,922	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,886.00000	2,931	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		13.00000	12	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,930.00000	1,971	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		57.00000	53	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		196.00000	202	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,824.00000	2,784	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		137.00000	141	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,765.00000	3,723	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		99.00000	102	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,727.00000	4,684	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,927.00000	3,972	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		4.00000	4	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,935.00000	2,980	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		12.00000	11	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,975.00000	2,017	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		53.00000	49	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,158.00000	1,189	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		235.00000	221	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		200.00000	207	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,778.00000	2,738	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		140.00000	144	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,717.00000	3,675	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		101.00000	104	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,678.00000	4,636	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,976.00000	4,022	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		4.00000	4	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,984.00000	3,029	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		11.00000	11	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,191.00000	1,223	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		218.00000	205	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,777.00000	3,823	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		5.00000	4	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,788.00000	2,833	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		15.00000	14	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,841.00000	1,882	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		68.00000	63	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		67.00000	69	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,095.00000	6,051	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		166.00000	171	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,243.00000	3,202	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		66.00000	68	35.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,144.00000	6,100	35.02	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	14.60	Call		65.00000	67	35.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,193.00000	6,149	35.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,175.00000	4,220	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,182.00000	3,227	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		9.00000	9	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,209.00000	2,252	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		36.00000	34	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,339.00000	1,376	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		166.00000	157	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		110.00000	113	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,437.00000	4,395	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		71.00000	73	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		5,898.00000	5,855	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,225.00000	4,270	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,256.00000	2,300	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		34.00000	32	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,378.00000	1,415	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		156.00000	147	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		42.00000	43	37.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,820.00000	7,775	37.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		4,125.00000	4,171	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		3.00000	2	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		3,132.00000	3,177	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		9.00000	9	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		2,161.00000	2,205	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		38.00000	36	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		70.00000	72	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		5,947.00000	5,904	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		41.00000	42	37.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		7,919.00000	7,874	37.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		4,026.00000	4,071	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		3.00000	3	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		3,033.00000	3,078	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		10.00000	10	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		2,067.00000	2,110	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		44.00000	42	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		1,225.00000	1,260	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		202.00000	192	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		68.00000	70	34.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,046.00000	6,002	34.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		40.00000	41	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,018.00000	7,973	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		39.00000	40	37.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,116.00000	8,072	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		39.00000	41	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,067.00000	8,023	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		231.00000	239	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,459.00000	2,420	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		113.00000	117	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,341.00000	4,298	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		64.00000	65	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,291.00000	6,247	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		36.00000	38	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,263.00000	8,219	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		64.00000	65	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,291.00000	6,247	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,728.00000	3,773	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		5.00000	5	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,739.00000	2,784	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		17.00000	16	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		227.00000	234	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,504.00000	2,465	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		63.00000	64	35.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,340.00000	6,296	35.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		35.00000	37	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,313.00000	8,268	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		222.00000	229	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,549.00000	2,511	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		62.00000	64	35.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,389.00000	6,345	35.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		35.00000	36	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,362.00000	8,318	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		38.00000	39	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,165.00000	8,121	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		42.00000	43	37.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		7,869.00000	7,825	37.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,274.00000	4,320	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	1	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		73.00000	75	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,800.00000	5,757	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		43.00000	44	37.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,770.00000	7,726	37.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,324.00000	4,370	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		74.00000	76	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,751.00000	5,708	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		43.00000	44	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,721.00000	7,676	37.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future			13.41940	13.39800		18.54	6,817,055.20	508	26,335.00
£ / R On 14/09/2009 Currency Future	13.40	Call		297.00000	299	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		299.00000	279	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		277.00000	279	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		329.00000	309	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		242.00000	242	19.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		394.00000	373	19.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		211.00000	211	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		463.00000	441	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		211.00000	211	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		463.00000	441	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		324.00000	327	18.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		276.00000	258	18.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		413.00000	421	19.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		215.00000	202	19.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		478.00000	489	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		180.00000	170	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		584.00000	600	20.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		136.00000	130	20.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		512.00000	525	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		164.00000	156	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		622.00000	638	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		124.00000	119	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		699.00000	718	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		101.00000	99	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		548.00000	562	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		150.00000	143	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		413.00000	421	19.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		215.00000	202	19.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		324.00000	327	18.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		276.00000	258	18.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		226.00000	226	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		428.00000	406	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		259.00000	260	19.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		361.00000	340	19.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		352.00000	357	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		254.00000	238	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		445.00000	455	19.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		197.00000	185	19.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		478.00000	489	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		180.00000	170	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		622.00000	638	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		124.00000	119	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		382.00000	388	19.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.25	Put			234.00000	219	19.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			297.00000	299	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			299.00000	279	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			445.00000	455	19.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			197.00000	185	19.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			740.00000	760	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			92.00000	90	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			660.00000	678	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			112.00000	109	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			115.00000	114	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			817.00000	795	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			172.00000	171	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			574.00000	552	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			150.00000	149	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			652.00000	630	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			161.00000	160	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			613.00000	590	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			150.00000	149	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			652.00000	630	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			123.00000	122	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			775.00000	753	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			95.00000	94	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			947.00000	925	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			102.00000	100	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			904.00000	881	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			115.00000	114	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			817.00000	795	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			84.00000	83	23.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,036.00000	1,014	23.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			75.00000	74	24.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,127.00000	1,104	24.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			70.00000	69	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,172.00000	1,150	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			90.00000	88	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			992.00000	969	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			47.00000	47	26.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,499.00000	1,477	26.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			36.00000	36	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,738.00000	1,716	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			22.00000	22	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,224.00000	2,202	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			29.00000	28	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,981.00000	1,959	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			31.00000	31	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,883.00000	1,862	28.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.15	Call		35.00000	34	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,787.00000	1,765	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		47.00000	47	26.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,499.00000	1,477	26.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		62.00000	62	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,264.00000	1,242	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		53.00000	52	25.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,405.00000	1,382	25.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		36.00000	36	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,738.00000	1,716	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		40.00000	40	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,642.00000	1,620	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		45.00000	44	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,547.00000	1,525	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		38.00000	38	27.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,690.00000	1,668	27.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		42.00000	42	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,594.00000	1,572	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		50.00000	49	25.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,452.00000	1,430	25.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		45.00000	44	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,547.00000	1,525	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		30.00000	30	28.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,932.00000	1,910	28.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		33.00000	33	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,835.00000	1,813	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		56.00000	55	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,358.00000	1,335	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		29.00000	28	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,981.00000	1,959	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		22.00000	22	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,224.00000	2,202	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		26.00000	26	29.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,078.00000	2,056	29.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		21.00000	21	30.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,273.00000	2,251	30.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		20.00000	20	30.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,322.00000	2,300	30.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		25.00000	24	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,127.00000	2,105	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		79.00000	78	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,081.00000	1,059	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		18.00000	18	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,420.00000	2,398	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		59.00000	58	25.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.65	Put			1,311.00000	1,289	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			50.00000	49	25.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,452.00000	1,430	25.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			27.00000	27	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,029.00000	2,008	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			90.00000	88	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			992.00000	969	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			132.00000	131	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			734.00000	711	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			141.00000	140	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			693.00000	670	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			108.00000	107	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			860.00000	838	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			66.00000	65	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,218.00000	1,196	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			30.00000	30	28.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,932.00000	1,910	28.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	16	31.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,518.00000	2,497	31.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			27.00000	27	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,029.00000	2,008	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			18.00000	18	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,420.00000	2,398	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	16	31.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,518.00000	2,497	31.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			15.00000	15	31.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,617.00000	2,595	31.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			14.00000	13	32.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,716.00000	2,694	32.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			38.00000	38	27.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,690.00000	1,668	27.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			23.00000	23	29.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,175.00000	2,154	29.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			19.00000	19	30.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,371.00000	2,349	30.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			23.00000	23	29.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,175.00000	2,154	29.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			17.00000	17	31.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,469.00000	2,448	31.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			16.00000	15	31.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,568.00000	2,546	31.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			14.00000	14	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,666.00000	2,645	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			79.00000	78	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,081.00000	1,059	23.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Call			11.00000	11	32.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,913.00000	2,892	32.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			108.00000	107	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			860.00000	838	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			59.00000	58	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,311.00000	1,289	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			35.00000	34	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,787.00000	1,765	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			62.00000	62	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,264.00000	1,242	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			184.00000	183	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			536.00000	514	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			161.00000	160	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			613.00000	590	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			123.00000	122	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			775.00000	753	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			66.00000	65	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,218.00000	1,196	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			172.00000	171	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			574.00000	552	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			197.00000	196	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			499.00000	477	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			84.00000	83	23.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,036.00000	1,014	23.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			226.00000	226	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			428.00000	406	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,298.00000	5,319	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,798.00000	3,820	37.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	37.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,305.00000	2,327	31.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			7.00000	8	31.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			865.00000	887	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			67.00000	68	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			6.00000	6	36.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,708.00000	3,687	36.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	2	41.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,204.00000	5,183	41.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	47.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,703.00000	6,682	47.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,748.00000	5,769	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,248.00000	4,269	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,752.00000	2,774	34.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.65	Put		4.00000	4	34.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,278.00000	1,301	24.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		30.00000	32	24.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		9.00000	8	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,261.00000	3,239	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		3.00000	3	40.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,755.00000	4,733	40.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		1.00000	1	45.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,253.00000	6,232	45.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,998.00000	6,019	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,498.00000	4,519	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,001.00000	3,022	35.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		3.00000	3	35.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,519.00000	1,541	25.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		21.00000	22	25.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		10.00000	10	33.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,012.00000	2,991	33.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		3.00000	3	39.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,505.00000	4,484	39.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		1.00000	1	44.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,003.00000	5,982	44.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		822.00000	844	21.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		74.00000	75	21.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		952.00000	975	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		54.00000	56	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		781.00000	801	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		83.00000	82	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		996.00000	1,020	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		48.00000	50	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		908.00000	931	21.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		60.00000	61	21.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		660.00000	678	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		112.00000	109	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		781.00000	801	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		83.00000	82	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		3,499.00000	3,520	36.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		1.00000	1	36.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		2,504.00000	2,525	32.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		6.00000	6	32.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		7.00000	7	35.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		3,509.00000	3,488	35.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		2.00000	2	42.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		5,504.00000	5,482	42.56	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 14/09/2009 Currency Future	20.90	Call			1.00000	1	50.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,503.00000	7,482	50.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,398.00000	4,419	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,399.00000	3,421	36.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			1.00000	1	36.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,405.00000	2,426	31.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			7.00000	7	31.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,422.00000	1,445	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			24.00000	25	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			7.00000	6	35.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,609.00000	3,587	35.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			2.00000	2	42.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,604.00000	5,582	42.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	51.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,603.00000	7,582	51.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,298.00000	4,319	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,299.00000	3,321	36.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			1.00000	1	36.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,326.00000	1,349	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			28.00000	29	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	2	43.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,704.00000	5,682	43.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	51.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,703.00000	7,682	51.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,250.00000	3,271	36.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			2.00000	2	36.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,256.00000	2,277	30.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			8.00000	8	30.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			6.00000	6	36.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,758.00000	3,736	36.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			1.00000	1	43.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,753.00000	5,732	43.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	51.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,753.00000	7,732	51.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			4,098.00000	4,120	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			3,100.00000	3,122	36.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			2.00000	2	36.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			2,108.00000	2,129	29.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			10.00000	10	29.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			1,135.00000	1,159	23.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			37.00000	39	23.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			5.00000	5	37.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.30	Put		3,907.00000	3,886	37.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		1.00000	1	43.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		5,903.00000	5,882	43.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		1.00000	1	52.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		7,903.00000	7,882	52.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		3,998.00000	4,020	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		2,009.00000	2,031	29.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		11.00000	11	29.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		1,041.00000	1,065	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		43.00000	46	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		5.00000	5	37.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		4,007.00000	3,986	37.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		1.00000	1	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		8,003.00000	7,982	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		3,948.00000	3,970	37.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	37.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		2,951.00000	2,973	35.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		3.00000	3	35.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		1,960.00000	1,981	28.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		12.00000	12	28.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		5.00000	5	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,057.00000	4,035	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		1.00000	1	44.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,053.00000	6,032	44.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		1.00000	1	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,053.00000	8,031	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,898.00000	3,920	37.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	37.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,901.00000	2,923	35.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		3.00000	3	35.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,911.00000	1,932	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		13.00000	13	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		5.00000	5	37.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,107.00000	4,085	37.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		1.00000	1	44.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,103.00000	6,082	44.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,103.00000	8,081	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,802.00000	2,823	34.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		4.00000	4	34.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,812.00000	1,834	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		14.00000	15	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		4.00000	4	38.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,206.00000	4,185	38.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.60	Call		1.00000	1	45.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,203.00000	6,182	45.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		1.00000	1	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,203.00000	8,181	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,848.00000	3,870	37.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	0	37.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,852.00000	2,873	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		4.00000	4	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,862.00000	1,883	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		14.00000	14	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		4.00000	4	38.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,156.00000	4,135	38.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		1.00000	1	44.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,153.00000	6,132	44.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		1.00000	1	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,153.00000	8,131	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		4,048.00000	4,070	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		3,051.00000	3,072	36.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		3.00000	3	36.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		2,059.00000	2,080	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		11.00000	10	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		1,088.00000	1,112	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		40.00000	42	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		5.00000	5	37.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		3,957.00000	3,936	37.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		1.00000	1	44.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		5,953.00000	5,932	44.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		1.00000	1	52.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		7,953.00000	7,932	52.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		4,198.00000	4,219	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		3,200.00000	3,221	36.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		2.00000	2	36.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		2,207.00000	2,228	30.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		9.00000	9	30.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		1,230.00000	1,253	23.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		32.00000	34	23.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		6.00000	6	36.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		3,808.00000	3,786	36.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		1.00000	1	43.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		5,803.00000	5,782	43.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		1.00000	1	52.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		7,803.00000	7,782	52.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		4,448.00000	4,469	37.75	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	8.95	Put			0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,449.00000	3,470	36.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			1.00000	1	36.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,454.00000	2,476	32.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			6.00000	6	32.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,471.00000	1,493	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			23.00000	24	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			7.00000	7	35.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,559.00000	3,537	35.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			2.00000	2	42.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,554.00000	5,532	42.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	1	51.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,553.00000	7,532	51.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,598.00000	4,619	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,599.00000	3,620	37.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			1.00000	1	37.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,603.00000	2,625	33.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			5.00000	5	33.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,617.00000	1,639	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			19.00000	19	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			8.00000	7	35.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,410.00000	3,388	35.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			2.00000	2	42.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,404.00000	5,382	42.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	1	50.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,403.00000	7,382	50.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,648.00000	4,669	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,649.00000	3,670	37.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			1.00000	1	37.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,653.00000	2,674	33.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			5.00000	5	33.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,665.00000	1,687	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			17.00000	18	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			8.00000	8	34.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,360.00000	3,338	34.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			2.00000	2	42.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,354.00000	5,332	42.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			1.00000	1	50.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,353.00000	7,332	50.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			4,348.00000	4,369	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			3,349.00000	3,371	36.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			1.00000	1	36.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.05	Call			2,355.00000	2,376	31.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			7.00000	7	31.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			1,374.00000	1,397	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			26.00000	27	24.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			6.00000	6	36.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			3,658.00000	3,637	36.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			2.00000	2	43.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			5,654.00000	5,632	43.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			1.00000	1	51.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			7,653.00000	7,632	51.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,748.00000	3,770	37.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	37.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,763.00000	1,785	27.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			15.00000	16	27.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			4.00000	4	38.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,256.00000	4,235	38.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			1.00000	1	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,253.00000	8,231	53.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.63910		13.62400		19.21	40,917.30	3	14,954.00
£ / R On 14/12/2009 Currency Future	13.60	Call			621.00000	621	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			597.00000	582	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			581.00000	579	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			657.00000	640	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			563.00000	560	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			689.00000	671	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			510.00000	508	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			786.00000	768	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			527.00000	525	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			753.00000	735	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			936.00000	940	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			312.00000	300	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			621.00000	621	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			597.00000	582	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			714.00000	716	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			490.00000	477	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			765.00000	767	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			441.00000	428	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			819.00000	822	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			395.00000	383	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			847.00000	850	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			373.00000	361	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			906.00000	909	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			332.00000	320	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			690.00000	691	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			516.00000	502	18.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.65	Call			601.00000	599	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			627.00000	610	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			545.00000	542	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			721.00000	703	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			527.00000	525	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			753.00000	735	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			563.00000	560	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			689.00000	671	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			601.00000	599	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			627.00000	610	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			666.00000	667	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			542.00000	528	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			714.00000	716	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			490.00000	477	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			740.00000	741	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			466.00000	452	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			819.00000	822	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			395.00000	383	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			847.00000	850	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			373.00000	361	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			876.00000	879	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			352.00000	340	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			581.00000	579	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			657.00000	640	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			690.00000	691	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			516.00000	502	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			643.00000	643	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			569.00000	554	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			876.00000	879	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			352.00000	340	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			967.00000	971	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			293.00000	282	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			621.00000	621	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			597.00000	582	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			395.00000	391	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,071.00000	1,052	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			478.00000	475	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			854.00000	836	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			463.00000	460	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			889.00000	871	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			463.00000	460	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			889.00000	871	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			448.00000	445	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			924.00000	906	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			407.00000	404	20.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.25	Put		1,033.00000	1,015	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		359.00000	355	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,185.00000	1,166	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		382.00000	379	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,108.00000	1,090	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		371.00000	367	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,147.00000	1,128	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		348.00000	344	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,224.00000	1,205	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		273.00000	269	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,549.00000	1,530	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		281.00000	277	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,507.00000	1,488	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		327.00000	323	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,303.00000	1,284	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		308.00000	304	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,384.00000	1,365	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		290.00000	286	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,466.00000	1,446	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		257.00000	253	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,633.00000	1,614	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		243.00000	238	22.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,719.00000	1,699	22.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		229.00000	225	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,805.00000	1,786	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		183.00000	180	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,159.00000	2,140	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		448.00000	445	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		924.00000	906	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		421.00000	417	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		997.00000	978	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		510.00000	508	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		786.00000	768	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		327.00000	323	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,303.00000	1,284	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		434.00000	431	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		960.00000	942	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		337.00000	333	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,263.00000	1,244	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		317.00000	313	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,343.00000	1,324	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		298.00000	294	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,424.00000	1,405	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		236.00000	232	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,762.00000	1,742	22.92	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	13.85	Call			527.00000	525	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			753.00000	735	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			494.00000	491	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			820.00000	802	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			434.00000	431	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			960.00000	942	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			337.00000	333	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,263.00000	1,244	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			265.00000	261	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,591.00000	1,572	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			317.00000	313	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,343.00000	1,324	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			250.00000	246	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,676.00000	1,656	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			371.00000	367	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,147.00000	1,128	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			273.00000	269	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,549.00000	1,530	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			382.00000	379	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,108.00000	1,090	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,325.00000	5,340	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,839.00000	3,854	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			15.00000	15	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,372.00000	2,387	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			48.00000	48	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,064.00000	1,069	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			240.00000	230	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			158.00000	156	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,334.00000	2,317	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			50.00000	49	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,726.00000	3,710	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			28.00000	27	28.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,204.00000	5,187	28.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			18.00000	18	32.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,694.00000	6,679	32.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,774.00000	5,789	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,282.00000	4,297	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	7	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,809.00000	2,825	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			35.00000	35	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,411.00000	1,423	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			137.00000	134	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			210.00000	206	23.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.35	Put		1,936.00000	1,917	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		71.00000	69	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,297.00000	3,280	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		31.00000	30	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		4,757.00000	4,741	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		21.00000	21	31.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,247.00000	6,232	31.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		6,024.00000	6,039	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,529.00000	4,544	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		5.00000	5	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		3,054.00000	3,069	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		30.00000	30	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,628.00000	1,641	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		104.00000	102	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		86.00000	84	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,062.00000	3,045	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		34.00000	32	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,510.00000	4,493	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		24.00000	23	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,000.00000	5,984	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		998.00000	1,003	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		274.00000	264	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,204.00000	1,214	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		180.00000	175	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,132.00000	1,138	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		208.00000	199	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		998.00000	1,003	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		274.00000	264	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,098.00000	1,103	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		224.00000	214	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,031.00000	1,036	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		257.00000	247	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		792.00000	794	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		418.00000	405	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		478.00000	475	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		854.00000	836	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		740.00000	741	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		466.00000	452	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		448.00000	445	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		924.00000	906	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		494.00000	491	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		820.00000	802	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		666.00000	667	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		542.00000	528	19.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Call			3,543.00000	3,558	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			19.00000	19	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,566.00000	2,581	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			42.00000	42	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			59.00000	57	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,535.00000	3,518	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			26.00000	25	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,502.00000	5,486	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			14.00000	14	33.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,490.00000	7,475	33.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,430.00000	4,445	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	6	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,445.00000	3,460	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			21.00000	21	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,468.00000	2,484	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			44.00000	45	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,540.00000	1,553	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			116.00000	114	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			54.00000	53	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,630.00000	3,614	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			25.00000	24	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,601.00000	5,585	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			14.00000	13	33.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,590.00000	7,574	33.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,298.00000	3,313	26.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			24.00000	24	26.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,323.00000	2,339	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			49.00000	50	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			48.00000	47	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,774.00000	3,758	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			25.00000	24	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,751.00000	5,735	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			13.00000	13	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,739.00000	7,724	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,331.00000	4,346	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	7	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,347.00000	3,362	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			23.00000	23	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,454.00000	1,466	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			130.00000	127	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			216.00000	212	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,892.00000	1,873	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			25.00000	24	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,701.00000	5,685	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			13.00000	13	33.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.30	Put		7,689.00000	7,674	33.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		4,134.00000	4,149	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	10	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		3,151.00000	3,166	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		27.00000	27	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		2,179.00000	2,194	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		55.00000	55	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		1,285.00000	1,297	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		161.00000	158	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		194.00000	190	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,070.00000	2,051	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		43.00000	42	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		3,919.00000	3,903	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		24.00000	23	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		5,900.00000	5,884	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		13.00000	12	34.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		7,889.00000	7,873	34.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,987.00000	4,002	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		13.00000	13	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		3,005.00000	3,020	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		31.00000	31	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		2,036.00000	2,051	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		62.00000	62	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		1,168.00000	1,174	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		194.00000	185	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		177.00000	175	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,203.00000	2,186	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		39.00000	37	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,065.00000	4,048	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		23.00000	22	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,049.00000	6,033	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		12.00000	12	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,038.00000	8,023	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,938.00000	3,953	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		14.00000	14	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,956.00000	2,971	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		32.00000	32	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,990.00000	2,004	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		66.00000	65	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		170.00000	168	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,246.00000	2,229	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		38.00000	36	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,114.00000	4,097	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		23.00000	22	31.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,099.00000	6,083	31.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Call		12.00000	11	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		8,088.00000	8,072	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,888.00000	3,903	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		14.00000	14	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,907.00000	2,922	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		33.00000	33	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,944.00000	1,958	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		70.00000	69	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		164.00000	162	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,290.00000	2,273	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		38.00000	36	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,164.00000	4,147	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		22.00000	22	31.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,148.00000	6,132	31.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		11.00000	11	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,137.00000	8,122	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,790.00000	3,805	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		16.00000	15	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,852.00000	1,866	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		78.00000	77	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		152.00000	150	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,378.00000	2,361	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		36.00000	35	26.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,262.00000	4,245	26.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		10.00000	10	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,236.00000	8,221	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,858.00000	2,873	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		34.00000	34	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,898.00000	1,912	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		74.00000	73	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		37.00000	35	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,213.00000	4,196	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		22.00000	21	31.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,198.00000	6,182	31.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		11.00000	11	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,187.00000	8,171	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		4,085.00000	4,100	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		11.00000	11	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		3,103.00000	3,118	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		29.00000	28	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		2,131.00000	2,146	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		57.00000	57	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		1,244.00000	1,255	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		170.00000	166	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		188.00000	185	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.55	Put		2,114.00000	2,095	23.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		41.00000	40	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		3,967.00000	3,951	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		24.00000	23	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		5,950.00000	5,934	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		12.00000	12	34.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		7,938.00000	7,923	34.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		4,184.00000	4,198	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		10.00000	9	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		3,200.00000	3,215	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		26.00000	26	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		2,227.00000	2,242	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		53.00000	53	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		1,327.00000	1,339	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		153.00000	150	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		199.00000	195	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,025.00000	2,006	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		45.00000	43	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		3,871.00000	3,854	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		24.00000	23	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		5,850.00000	5,834	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		13.00000	12	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		7,839.00000	7,823	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,578.00000	4,593	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		4.00000	4	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,593.00000	3,608	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		19.00000	18	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,614.00000	2,630	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		40.00000	41	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,673.00000	1,686	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		99.00000	97	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		250.00000	246	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,676.00000	1,656	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		61.00000	59	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,487.00000	3,470	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		26.00000	25	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,452.00000	5,436	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		14.00000	14	33.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,440.00000	7,425	33.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,628.00000	4,643	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		4.00000	4	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,642.00000	3,657	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		18.00000	18	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,663.00000	2,678	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		39.00000	39	23.38	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 14/12/2009 Currency Future	12.00	Call			1,717.00000	1,731	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			93.00000	92	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			63.00000	62	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			3,439.00000	3,422	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			27.00000	25	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,403.00000	5,386	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			15.00000	14	33.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,391.00000	7,375	33.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			4,479.00000	4,494	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			5.00000	5	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			3,494.00000	3,509	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			20.00000	20	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			2,517.00000	2,533	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			43.00000	43	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,584.00000	1,597	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			110.00000	108	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			236.00000	232	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,762.00000	1,742	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			56.00000	55	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			3,582.00000	3,566	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			26.00000	25	29.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			5,552.00000	5,535	29.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			14.00000	13	33.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			7,540.00000	7,524	33.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			4,381.00000	4,395	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	6	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			3,396.00000	3,411	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			22.00000	22	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			2,420.00000	2,436	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			46.00000	46	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			1,497.00000	1,510	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			123.00000	121	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			223.00000	219	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			1,849.00000	1,829	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			52.00000	51	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			3,678.00000	3,662	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			25.00000	24	29.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			5,651.00000	5,635	29.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			14.00000	13	33.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			7,640.00000	7,624	33.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			4,233.00000	4,247	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			9.00000	8	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			3,249.00000	3,264	25.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			25.00000	25	25.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			2,275.00000	2,291	21.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.40	Put		51.00000	52	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		1,369.00000	1,381	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		145.00000	142	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		205.00000	201	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		1,981.00000	1,961	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		46.00000	45	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		3,822.00000	3,806	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		24.00000	23	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		5,800.00000	5,784	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		13.00000	12	33.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		7,789.00000	7,773	33.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		4,037.00000	4,051	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		13.00000	12	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		2,083.00000	2,098	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		59.00000	59	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		40.00000	38	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,016.00000	3,999	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		12.00000	12	34.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		7,988.00000	7,973	34.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,740.00000	3,755	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		16.00000	16	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,760.00000	2,776	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		36.00000	37	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,807.00000	1,821	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		83.00000	82	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		146.00000	144	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,422.00000	2,405	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		36.00000	34	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,312.00000	4,295	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		21.00000	20	31.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,297.00000	6,281	31.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		10.00000	10	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,286.00000	8,271	34.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.85400	13.84740		19.32	13,854.00	1	62.00
£ / R On 15/03/2010 Currency Future	13.85	Call		825.00000	817	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		828.00000	813	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		806.00000	798	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		859.00000	844	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		769.00000	761	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		922.00000	907	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		718.00000	709	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,020.00000	1,005	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		734.00000	726	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		987.00000	972	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,862.00000	2,869	20.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.05	Put		65.00000	65	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		846.00000	838	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		798.00000	784	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,709.00000	4,715	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		11.00000	11	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		910.00000	903	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		713.00000	699	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		956.00000	949	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		658.00000	645	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,306.00000	1,303	17.90	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		359.00000	349	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		1,028.00000	1,022	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		581.00000	568	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		559.00000	551	20.99	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,412.00000	1,397	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		979.00000	972	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		632.00000	618	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		1,053.00000	1,047	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		556.00000	543	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		1,132.00000	1,127	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		485.00000	473	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		1,105.00000	1,100	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		508.00000	496	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		752.00000	743	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		954.00000	939	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		788.00000	779	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		890.00000	875	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		867.00000	859	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		769.00000	755	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		933.00000	925	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		685.00000	671	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		1,003.00000	997	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		606.00000	593	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		1,079.00000	1,073	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		532.00000	519	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		888.00000	880	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		741.00000	726	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,367.00000	4,374	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		20.00000	20	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,394.00000	3,401	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		47.00000	47	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,434.00000	2,438	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		86.00000	84	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,585.00000	1,583	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		238.00000	229	17.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Call			611.00000	603	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,264.00000	1,249	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			398.00000	390	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,051.00000	2,036	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			263.00000	257	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			2,916.00000	2,903	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			178.00000	173	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,831.00000	3,819	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,270.00000	4,277	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			23.00000	23	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,297.00000	3,304	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			50.00000	50	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,339.00000	2,343	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			92.00000	89	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,512.00000	1,510	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			264.00000	256	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			585.00000	576	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,337.00000	1,322	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			382.00000	375	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,135.00000	2,121	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			253.00000	247	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,005.00000	2,993	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			172.00000	167	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,924.00000	3,913	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,174.00000	4,180	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			26.00000	26	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,200.00000	3,207	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			53.00000	53	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,246.00000	2,248	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			98.00000	94	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,440.00000	1,438	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			293.00000	284	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			368.00000	360	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,220.00000	2,206	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			243.00000	237	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,095.00000	3,083	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			165.00000	161	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,018.00000	4,007	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,078.00000	4,084	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			30.00000	30	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,103.00000	3,110	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			56.00000	56	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,152.00000	2,154	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			105.00000	100	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,371.00000	1,368	17.81	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 15/03/2010 Currency Future	12.80	Put			324.00000	314	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			535.00000	527	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,488.00000	1,473	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			353.00000	346	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,306.00000	2,292	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			233.00000	227	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,186.00000	3,173	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			160.00000	155	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,112.00000	4,101	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,932.00000	3,938	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			35.00000	34	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,958.00000	2,965	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			61.00000	61	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,021.00000	2,021	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			124.00000	117	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,276.00000	1,272	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			378.00000	368	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			501.00000	493	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,604.00000	1,589	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			332.00000	325	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,435.00000	2,421	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			220.00000	214	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,322.00000	3,310	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			150.00000	146	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,252.00000	4,242	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,030.00000	4,037	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			33.00000	33	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,055.00000	3,062	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			57.00000	58	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,106.00000	2,107	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			108.00000	103	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,337.00000	1,334	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			340.00000	330	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			524.00000	515	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,526.00000	1,511	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			347.00000	339	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,349.00000	2,335	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			228.00000	223	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,231.00000	3,219	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			157.00000	152	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,159.00000	4,148	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,319.00000	4,325	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			21.00000	21	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,346.00000	3,353	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			48.00000	49	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 15/03/2010 Currency Future	11.55	Call		2,387.00000	2,390	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		89.00000	86	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,548.00000	1,546	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		251.00000	242	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		598.00000	589	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,300.00000	1,285	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		390.00000	383	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,093.00000	2,079	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		258.00000	252	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		2,960.00000	2,948	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		175.00000	170	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		3,877.00000	3,866	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		4,126.00000	4,132	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		28.00000	28	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		3,151.00000	3,159	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		54.00000	55	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		2,199.00000	2,201	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		101.00000	97	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,405.00000	1,403	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		308.00000	299	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		547.00000	538	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,450.00000	1,434	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		360.00000	353	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,263.00000	2,249	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		238.00000	232	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,140.00000	3,128	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		162.00000	158	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,065.00000	4,054	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,222.00000	4,228	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		25.00000	24	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,248.00000	3,256	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		51.00000	52	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,292.00000	2,295	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		95.00000	91	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,476.00000	1,473	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		278.00000	269	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		572.00000	563	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,374.00000	1,359	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		375.00000	367	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,177.00000	2,163	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		248.00000	242	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,050.00000	3,038	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		168.00000	164	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		3,971.00000	3,960	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,981.00000	3,987	24.77	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	9.90	Put		34.00000	33	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		3,006.00000	3,014	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		59.00000	60	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		2,063.00000	2,064	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		116.00000	110	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		512.00000	504	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,565.00000	1,550	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		339.00000	332	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,392.00000	2,378	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		224.00000	218	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,277.00000	3,264	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		153.00000	149	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,206.00000	4,195	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		888.00000	880	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		741.00000	726	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		4,562.00000	4,568	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		14.00000	14	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		3,589.00000	3,596	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		42.00000	42	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,623.00000	2,629	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		76.00000	75	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,737.00000	1,736	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		190.00000	182	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		670.00000	661	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,122.00000	1,107	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		432.00000	424	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		1,885.00000	1,870	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		286.00000	279	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		2,739.00000	2,725	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		192.00000	187	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		3,644.00000	3,633	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		83.00000	80	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		5,535.00000	5,526	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		36.00000	35	28.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		7,489.00000	7,481	28.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		4,416.00000	4,422	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		18.00000	18	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		3,443.00000	3,450	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		46.00000	46	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		2,481.00000	2,485	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		84.00000	81	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,622.00000	1,621	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		225.00000	217	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		406.00000	399	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,009.00000	1,995	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 15/03/2010 Currency Future	17.45	Call			181.00000	176	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,784.00000	3,772	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			77.00000	75	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,680.00000	5,671	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			34.00000	33	28.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,637.00000	7,629	28.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			74.00000	71	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,777.00000	5,767	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			33.00000	31	28.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			7,735.00000	7,727	28.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			73.00000	70	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			5,825.00000	5,816	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			32.00000	31	28.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			7,785.00000	7,777	28.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			68.00000	66	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			5,971.00000	5,962	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			30.00000	29	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			7,933.00000	7,925	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			65.00000	63	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,068.00000	6,059	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			29.00000	28	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,032.00000	8,024	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			64.00000	62	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,117.00000	6,108	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			28.00000	27	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,081.00000	8,073	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			63.00000	60	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,165.00000	6,156	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			28.00000	27	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,130.00000	8,123	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,834.00000	3,841	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			37.00000	37	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,938.00000	1,938	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			140.00000	134	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			1,217.00000	1,212	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			419.00000	408	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			318.00000	311	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,521.00000	2,507	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			143.00000	139	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,346.00000	4,335	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			60.00000	58	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,263.00000	6,254	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			26.00000	25	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,229.00000	8,221	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			67.00000	64	27.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.80	Put		6,019.00000	6,010	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		30.00000	29	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		7,982.00000	7,975	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		71.00000	68	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		5,874.00000	5,864	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		32.00000	30	28.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		7,834.00000	7,826	28.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,464.00000	4,471	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		17.00000	17	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,492.00000	3,499	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		44.00000	45	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,528.00000	2,533	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		81.00000	79	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,660.00000	1,659	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		213.00000	205	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		415.00000	407	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		1,967.00000	1,953	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		185.00000	180	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		3,737.00000	3,726	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		79.00000	76	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,632.00000	5,622	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		35.00000	33	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,587.00000	7,579	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,611.00000	4,617	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		13.00000	13	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,638.00000	3,645	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		41.00000	41	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,671.00000	2,676	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		74.00000	72	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,777.00000	1,776	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		179.00000	172	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		441.00000	433	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		1,844.00000	1,829	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		195.00000	190	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,598.00000	3,586	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		84.00000	81	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,487.00000	5,477	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		37.00000	35	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,439.00000	7,431	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,660.00000	4,666	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		12.00000	12	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,687.00000	3,694	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		40.00000	40	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,719.00000	2,724	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		71.00000	70	19.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.20	Call		1,816.00000	1,816	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		169.00000	162	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		451.00000	443	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		1,803.00000	1,789	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		199.00000	194	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,552.00000	3,540	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		86.00000	83	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,439.00000	5,429	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		38.00000	36	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,390.00000	7,382	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,513.00000	4,519	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		16.00000	15	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,541.00000	3,547	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		43.00000	43	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,576.00000	2,581	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		78.00000	77	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,699.00000	1,697	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		201.00000	193	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		423.00000	415	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		1,926.00000	1,911	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		188.00000	183	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		3,691.00000	3,679	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		81.00000	78	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,583.00000	5,574	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		35.00000	34	28.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,538.00000	7,530	28.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		76.00000	73	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		5,728.00000	5,719	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		33.00000	32	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		7,686.00000	7,678	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,785.00000	3,792	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		38.00000	38	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,814.00000	2,821	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		67.00000	67	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,897.00000	1,897	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		150.00000	143	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		1,188.00000	1,183	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		440.00000	429	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		311.00000	304	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		2,564.00000	2,550	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		140.00000	136	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,393.00000	4,382	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		59.00000	57	27.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,311.00000	6,303	27.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		26.00000	24	29.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.10	Put		8,278.00000	8,270	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,736.00000	3,743	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		39.00000	39	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,766.00000	2,772	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		69.00000	68	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,856.00000	1,856	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		159.00000	152	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		1,160.00000	1,155	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		462.00000	451	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		305.00000	298	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		2,607.00000	2,594	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		137.00000	133	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		4,439.00000	4,429	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		58.00000	55	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		6,360.00000	6,351	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		25.00000	24	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		8,327.00000	8,320	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,883.00000	3,889	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		36.00000	35	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,910.00000	2,917	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		63.00000	63	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,979.00000	1,979	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		132.00000	125	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		1,246.00000	1,242	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		398.00000	388	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		325.00000	318	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,477.00000	2,464	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		146.00000	142	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,299.00000	4,288	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		61.00000	59	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,214.00000	6,205	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		27.00000	26	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,180.00000	8,172	29.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.06160	14.06430		19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,011.00000	998	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		997.00000	987	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		974.00000	961	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,059.00000	1,049	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		955.00000	943	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,091.00000	1,081	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		903.00000	891	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,189.00000	1,179	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		920.00000	908	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,156.00000	1,146	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,300.00000	1,288	18.43	0.00	0	12,265.00

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	13.40	Put		636.00000	627	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,092.00000	1,080	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		878.00000	868	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		312.00000	305	24.54	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,748.00000	3,743	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,135.00000	1,123	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		821.00000	811	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,203.00000	1,191	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		739.00000	729	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,157.00000	1,145	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		793.00000	783	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,226.00000	1,215	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		712.00000	703	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,275.00000	1,263	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		661.00000	652	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,180.00000	1,168	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		765.00000	756	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,071.00000	1,059	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		907.00000	897	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		992.00000	980	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,028.00000	1,018	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		938.00000	925	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,123.00000	1,114	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,051.00000	1,038	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		936.00000	927	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,113.00000	1,101	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		849.00000	839	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,051.00000	1,038	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		936.00000	927	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,031.00000	1,018	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		966.00000	956	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,071.00000	1,059	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		907.00000	897	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,157.00000	1,145	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		793.00000	783	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,250.00000	1,239	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		686.00000	677	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,378.00000	1,367	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		564.00000	555	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,326.00000	1,314	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		611.00000	602	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		824.00000	811	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,359.00000	1,350	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,977.00000	1,969	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		263.00000	257	17.80	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	12.85	Call			1,620.00000	1,610	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			406.00000	398	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			632.00000	621	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			1,918.00000	1,909	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			453.00000	443	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,739.00000	2,732	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			327.00000	319	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,613.00000	3,608	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			241.00000	235	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,527.00000	4,523	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,015.00000	2,007	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			251.00000	245	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,654.00000	1,644	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			389.00000	382	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,352.00000	1,340	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			587.00000	579	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			643.00000	631	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			1,878.00000	1,870	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			461.00000	451	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,696.00000	2,689	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			332.00000	324	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,568.00000	3,563	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			245.00000	239	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,481.00000	4,477	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,470.00000	5,468	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			6.00000	6	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			4,016.00000	4,014	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			52.00000	52	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,595.00000	2,591	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			130.00000	129	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,461.00000	1,450	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			496.00000	488	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			494.00000	484	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,529.00000	2,522	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			303.00000	296	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			3,839.00000	3,834	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			192.00000	187	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,228.00000	5,225	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			123.00000	119	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,659.00000	6,657	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,917.00000	5,914	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			3.00000	3	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,445.00000	4,442	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			31.00000	31	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,998.00000	2,996	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 14/06/2010 Currency Future	11.15	Put		83.00000	84	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,758.00000	1,748	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		343.00000	337	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		571.00000	561	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,157.00000	2,149	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		348.00000	340	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,434.00000	3,428	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		220.00000	214	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,805.00000	4,802	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		142.00000	138	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,228.00000	6,226	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,166.00000	6,163	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		2.00000	2	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,686.00000	4,683	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		22.00000	22	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,235.00000	3,233	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		71.00000	72	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,939.00000	1,931	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		275.00000	270	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		621.00000	610	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		1,957.00000	1,948	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		377.00000	369	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,213.00000	3,207	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		237.00000	231	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,573.00000	4,570	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		153.00000	149	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		5,989.00000	5,987	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,589.00000	4,587	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		25.00000	25	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,625.00000	3,623	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		61.00000	61	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,683.00000	2,679	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		118.00000	118	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,866.00000	1,857	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		301.00000	295	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		855.00000	842	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,290.00000	1,281	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		601.00000	590	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,036.00000	2,028	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		431.00000	421	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		2,866.00000	2,860	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,723.00000	3,721	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		58.00000	59	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,772.00000	2,769	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		107.00000	107	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 14/06/2010 Currency Future	14.40	Call		887.00000	874	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,222.00000	1,213	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		445.00000	436	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,781.00000	2,774	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		322.00000	314	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,658.00000	3,653	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,734.00000	4,732	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		20.00000	20	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,772.00000	3,769	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		57.00000	58	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,817.00000	2,814	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		102.00000	102	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		307.00000	300	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,793.00000	3,789	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		780.00000	768	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,466.00000	1,456	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		553.00000	542	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,239.00000	2,231	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		396.00000	387	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,082.00000	3,076	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		289.00000	282	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		3,975.00000	3,971	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		713.00000	702	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,649.00000	1,640	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		510.00000	500	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,446.00000	2,438	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		365.00000	357	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,301.00000	3,295	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		269.00000	262	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,205.00000	4,201	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,349.00000	4,347	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		35.00000	35	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,381.00000	3,379	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		67.00000	68	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,464.00000	2,459	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		150.00000	148	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,688.00000	1,678	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		374.00000	367	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		654.00000	642	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,840.00000	1,831	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		469.00000	459	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,654.00000	2,647	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		337.00000	329	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,523.00000	3,518	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		249.00000	243	25.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Put		4,434.00000	4,431	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,207.00000	4,204	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		42.00000	43	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,336.00000	2,330	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		172.00000	169	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,587.00000	1,576	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		422.00000	415	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,159.00000	4,157	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		45.00000	45	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,187.00000	3,185	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		72.00000	73	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,294.00000	2,288	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		180.00000	176	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,554.00000	1,543	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		439.00000	432	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		611.00000	600	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		1,996.00000	1,988	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		438.00000	428	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,824.00000	2,817	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		317.00000	309	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,703.00000	3,698	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		234.00000	228	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,619.00000	4,616	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,065.00000	4,063	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		51.00000	51	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,090.00000	3,088	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		75.00000	76	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,211.00000	2,203	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		196.00000	192	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,489.00000	1,478	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		475.00000	467	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		591.00000	580	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,076.00000	2,068	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		423.00000	414	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,909.00000	2,903	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		227.00000	221	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,712.00000	4,709	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,967.00000	3,965	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		53.00000	53	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,131.00000	2,124	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		217.00000	212	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,433.00000	1,422	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		518.00000	510	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		409.00000	401	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		2,995.00000	2,989	23.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Call			298.00000	291	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,884.00000	3,879	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,254.00000	4,252	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			40.00000	40	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,284.00000	3,282	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			70.00000	70	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,379.00000	2,373	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			164.00000	162	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,397.00000	4,395	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			33.00000	33	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,430.00000	3,428	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			66.00000	66	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,507.00000	2,503	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			143.00000	141	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,723.00000	1,713	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			358.00000	352	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			665.00000	654	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,801.00000	1,792	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			477.00000	467	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,613.00000	2,605	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			343.00000	335	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,478.00000	3,473	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			253.00000	246	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,388.00000	4,385	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,430.00000	3,428	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			66.00000	66	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,507.00000	2,503	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			143.00000	141	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,723.00000	1,713	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			358.00000	352	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			665.00000	654	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,801.00000	1,792	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,112.00000	4,110	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			48.00000	48	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,138.00000	3,136	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			74.00000	75	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,252.00000	2,245	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			188.00000	184	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,521.00000	1,511	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			457.00000	449	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			230.00000	224	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,666.00000	4,663	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			3,044.00000	3,042	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			79.00000	80	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			2,171.00000	2,163	17.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.10	Put		206.00000	202	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		581.00000	570	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,117.00000	2,108	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		416.00000	407	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		2,952.00000	2,946	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		223.00000	217	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,759.00000	4,756	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,541.00000	4,538	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		27.00000	27	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,576.00000	3,574	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		62.00000	63	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,639.00000	2,635	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		124.00000	123	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,829.00000	1,820	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		315.00000	309	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		701.00000	689	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		1,687.00000	1,678	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		502.00000	492	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,488.00000	2,481	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		359.00000	351	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,345.00000	3,340	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		265.00000	259	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,251.00000	4,247	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		169.00000	164	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		5,654.00000	5,652	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		91.00000	88	28.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		7,577.00000	7,576	28.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,479.00000	3,477	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		64.00000	65	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,551.00000	2,547	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		137.00000	135	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		164.00000	159	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		5,750.00000	5,748	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		88.00000	85	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		7,674.00000	7,673	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		160.00000	155	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		5,845.00000	5,843	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		86.00000	82	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		7,771.00000	7,771	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		4,302.00000	4,299	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		37.00000	38	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		3,333.00000	3,331	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		68.00000	69	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,421.00000	2,416	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		157.00000	155	18.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.80	Call			544.00000	533	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,280.00000	2,272	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			285.00000	278	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,021.00000	4,017	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			157.00000	153	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			5,893.00000	5,891	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			84.00000	81	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			7,820.00000	7,820	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,187.00000	3,185	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			72.00000	73	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,294.00000	2,288	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			180.00000	176	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,554.00000	1,543	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			439.00000	432	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			518.00000	508	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,404.00000	2,397	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			273.00000	266	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,159.00000	4,155	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			151.00000	147	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,037.00000	6,035	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			81.00000	77	28.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			7,966.00000	7,966	28.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			518.00000	508	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,404.00000	2,397	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			149.00000	145	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,085.00000	6,083	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			79.00000	76	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,015.00000	8,015	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			485.00000	475	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,571.00000	2,564	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			257.00000	250	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,343.00000	4,339	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			75.00000	72	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,161.00000	8,161	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,918.00000	3,916	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			54.00000	54	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,952.00000	2,950	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			88.00000	88	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			2,092.00000	2,084	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			228.00000	223	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,405.00000	1,394	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			541.00000	532	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			140.00000	136	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,276.00000	6,274	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			74.00000	71	28.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.20	Put		8,209.00000	8,209	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,820.00000	3,818	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		56.00000	57	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,862.00000	2,859	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		97.00000	98	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		135.00000	131	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,371.00000	6,370	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		71.00000	68	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,306.00000	8,306	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,869.00000	3,867	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		55.00000	56	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,907.00000	2,905	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		92.00000	93	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		2,053.00000	2,046	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		239.00000	234	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		138.00000	133	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,323.00000	6,322	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		72.00000	69	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,258.00000	8,258	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		261.00000	254	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,297.00000	4,293	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		145.00000	140	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,180.00000	6,179	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		77.00000	74	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,112.00000	8,112	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		527.00000	516	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,362.00000	2,355	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		277.00000	270	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,113.00000	4,109	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		82.00000	79	28.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		7,918.00000	7,917	28.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,638.00000	4,635	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		23.00000	23	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,674.00000	3,672	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		60.00000	60	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,727.00000	2,724	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		113.00000	112	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,902.00000	1,894	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		288.00000	282	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		174.00000	169	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		5,559.00000	5,557	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		94.00000	90	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,480.00000	7,479	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		176.00000	171	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,512.00000	5,510	26.57	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 14/06/2010 Currency Future	21.40	Call		95.00000	92	27.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,431.00000	7,430	27.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,493.00000	4,490	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		29.00000	29	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,527.00000	3,525	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		63.00000	64	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,793.00000	1,784	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		329.00000	323	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		166.00000	162	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		5,702.00000	5,700	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		90.00000	86	28.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,625.00000	7,625	28.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		562.00000	551	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,198.00000	2,190	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		294.00000	287	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		3,930.00000	3,925	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		162.00000	157	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		5,798.00000	5,796	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		87.00000	84	28.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		7,723.00000	7,722	28.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		535.00000	525	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,321.00000	2,313	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		281.00000	274	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,067.00000	4,063	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		155.00000	151	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		5,941.00000	5,939	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		83.00000	80	28.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		7,869.00000	7,868	28.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		133.00000	129	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,419.00000	6,418	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		69.00000	66	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,355.00000	8,355	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		0.00000	143	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		0.00000	6,131	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		0.00000	75	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		0.00000	8,064	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.56260	11.53490		18.29	231,252.00	20	21,091.00
€ / R On 14/09/2009 Currency Future	11.55	Call		247.00000	252	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		262.00000	239	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		228.00000	232	18.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		293.00000	269	18.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		302.00000	310	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		217.00000	197	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		209.00000	213	18.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.65	Put		325.00000	300	18.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		331.00000	341	18.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		197.00000	179	18.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		429.00000	443	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		144.00000	131	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		464.00000	480	19.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		129.00000	117	19.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		577.00000	596	20.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		92.00000	84	20.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		501.00000	518	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		116.00000	105	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		501.00000	518	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		116.00000	105	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		616.00000	637	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		82.00000	75	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		538.00000	556	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		103.00000	94	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		331.00000	341	18.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		197.00000	179	18.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		209.00000	213	18.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		325.00000	300	18.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		193.00000	196	19.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		358.00000	333	19.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		228.00000	232	18.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		293.00000	269	18.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		274.00000	280	18.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		239.00000	218	18.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		395.00000	408	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		160.00000	145	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		54.00000	53	23.61	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,019.00000	991	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		363.00000	374	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		178.00000	161	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		302.00000	310	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		217.00000	197	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		363.00000	374	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		178.00000	161	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		163.00000	165	19.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		428.00000	403	19.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		150.00000	152	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		465.00000	439	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		177.00000	180	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		393.00000	367	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		138.00000	140	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		504.00000	477	20.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.00	Call			117.00000	118	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			583.00000	555	20.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			127.00000	128	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			543.00000	516	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			108.00000	109	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			623.00000	596	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			100.00000	100	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			665.00000	637	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			62.00000	62	23.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			927.00000	899	23.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			73.00000	72	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			838.00000	810	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			79.00000	78	22.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			794.00000	766	22.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			58.00000	57	23.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			973.00000	945	23.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			46.00000	46	24.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,111.00000	1,083	24.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			43.00000	43	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,158.00000	1,130	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			35.00000	34	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,300.00000	1,272	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			27.00000	26	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,492.00000	1,464	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			21.00000	20	27.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,686.00000	1,658	27.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			22.00000	22	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,637.00000	1,609	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			22.00000	22	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,637.00000	1,609	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			15.00000	14	29.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,980.00000	1,952	29.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			14.00000	14	29.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,029.00000	2,001	29.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			15.00000	15	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,931.00000	1,903	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			16.00000	16	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,881.00000	1,854	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			17.00000	17	28.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,832.00000	1,805	28.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			17.00000	17	28.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,832.00000	1,805	28.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			19.00000	19	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,735.00000	1,707	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			11.00000	11	30.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.70	Put		2,176.00000	2,149	30.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		9.00000	9	30.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,325.00000	2,297	30.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		9.00000	9	30.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,374.00000	2,346	30.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		13.00000	13	29.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,078.00000	2,050	29.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		18.00000	18	28.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,783.00000	1,756	28.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		18.00000	18	28.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,783.00000	1,756	28.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		16.00000	16	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,881.00000	1,854	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		25.00000	25	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,540.00000	1,512	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		11.00000	11	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,226.00000	2,198	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		12.00000	12	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,127.00000	2,099	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		9.00000	9	30.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,374.00000	2,346	30.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		8.00000	8	31.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,423.00000	2,396	31.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		8.00000	8	31.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,473.00000	2,445	31.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		7.00000	7	31.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,572.00000	2,544	31.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		10.00000	10	30.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,275.00000	2,247	30.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		23.00000	23	26.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,589.00000	1,561	26.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		6.00000	6	32.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,671.00000	2,643	32.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		3.00000	3	34.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,318.00000	3,290	34.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		10.00000	10	30.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,275.00000	2,247	30.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		7.00000	7	31.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,572.00000	2,544	31.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		6.00000	5	32.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,771.00000	2,743	32.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		5.00000	5	33.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,870.00000	2,842	33.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		4.00000	4	33.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,970.00000	2,942	33.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.60	Call			4.00000	4	33.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,069.00000	3,041	33.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			13.00000	13	29.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,078.00000	2,050	29.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			6.00000	5	32.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,771.00000	2,743	32.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			5.00000	5	33.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,870.00000	2,842	33.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			40.00000	40	24.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,205.00000	1,177	24.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			35.00000	34	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,300.00000	1,272	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			30.00000	30	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,395.00000	1,367	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			14.00000	14	29.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,029.00000	2,001	29.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			7.00000	7	31.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,522.00000	2,495	31.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			7.00000	6	32.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,622.00000	2,594	32.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			6.00000	6	32.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,721.00000	2,693	32.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			23.00000	23	26.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,589.00000	1,561	26.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			30.00000	30	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,395.00000	1,367	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			32.00000	32	25.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,348.00000	1,320	25.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			28.00000	28	26.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,443.00000	1,415	26.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			9.00000	9	30.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,325.00000	2,297	30.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			25.00000	25	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,540.00000	1,512	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			12.00000	12	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,127.00000	2,099	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			37.00000	37	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,252.00000	1,224	25.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			46.00000	46	24.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,111.00000	1,083	24.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			67.00000	67	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			882.00000	854	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			50.00000	49	23.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,065.00000	1,037	23.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			92.00000	92	21.65	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	12.15	Put		707.00000	680	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		67.00000	67	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		882.00000	854	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		32.00000	32	25.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,348.00000	1,320	25.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		100.00000	100	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		665.00000	637	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		85.00000	85	21.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		750.00000	722	21.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		92.00000	92	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		707.00000	680	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		43.00000	43	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,158.00000	1,130	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,135.00000	5,163	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,635.00000	3,663	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,138.00000	2,166	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		3.00000	3	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		699.00000	721	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		64.00000	59	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	2	37.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,867.00000	3,839	37.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	44.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,366.00000	5,338	44.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	49.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,865.00000	6,838	49.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,435.00000	5,463	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,935.00000	3,963	27.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	27.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,437.00000	2,464	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		2.00000	1	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		964.00000	990	21.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		29.00000	28	21.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		3.00000	2	36.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,568.00000	3,540	36.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	42.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,066.00000	5,038	42.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	48.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,565.00000	6,538	48.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,585.00000	5,613	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,085.00000	4,113	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	26.65	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	8.95	Call			2,586.00000	2,614	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,106.00000	1,133	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			21.00000	20	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			3.00000	3	35.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,418.00000	3,390	35.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	42.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,916.00000	4,888	42.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	1	48.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,415.00000	6,388	48.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			138.00000	140	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			504.00000	477	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			150.00000	152	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			465.00000	439	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			657.00000	679	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			72.00000	66	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			828.00000	853	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			43.00000	41	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			741.00000	765	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			56.00000	52	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			873.00000	899	21.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			38.00000	36	21.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			784.00000	809	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			50.00000	46	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,535.00000	4,563	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,535.00000	3,563	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,536.00000	2,564	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	1	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,544.00000	1,572	26.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			9.00000	9	26.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			3.00000	3	35.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,468.00000	3,440	35.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	44.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,466.00000	5,438	44.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	51.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,465.00000	7,438	51.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,385.00000	4,413	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,385.00000	3,413	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,387.00000	2,414	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			2.00000	2	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,397.00000	1,424	25.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.15	Put			12.00000	12	25.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	2	36.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,617.00000	3,590	36.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	45.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,616.00000	5,588	45.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	52.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,615.00000	7,588	52.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			4,285.00000	4,313	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			3,285.00000	3,313	31.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	31.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			2,287.00000	2,315	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			2.00000	2	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			1,299.00000	1,327	24.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			15.00000	14	24.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			2.00000	2	36.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			3,717.00000	3,690	36.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			1.00000	1	45.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			5,716.00000	5,688	45.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	52.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			7,715.00000	7,688	52.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			4,235.00000	4,263	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			3,235.00000	3,263	32.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	32.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			2,237.00000	2,265	30.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			3.00000	2	30.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			1,251.00000	1,278	23.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			16.00000	15	23.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			2.00000	2	36.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			3,767.00000	3,739	36.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			1.00000	1	45.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			5,766.00000	5,738	45.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	52.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			7,765.00000	7,738	52.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			4,035.00000	4,063	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			3,035.00000	3,063	33.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	33.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			2,039.00000	2,066	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			4.00000	4	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			1,058.00000	1,085	22.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			23.00000	22	22.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			2.00000	2	37.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			3,967.00000	3,939	37.68	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 14/09/2009 Currency Future	17.50	Call		1.00000	1	46.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		5,966.00000	5,938	46.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	53.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		7,965.00000	7,938	53.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		3,985.00000	4,013	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		2,985.00000	3,013	34.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		0.00000	0	34.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		1,989.00000	2,017	29.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		4.00000	4	29.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		1,010.00000	1,037	22.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		25.00000	24	22.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		2.00000	2	37.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		4,017.00000	3,989	37.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		1.00000	1	47.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		6,016.00000	5,988	47.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	53.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		8,015.00000	7,988	53.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		2,935.00000	2,963	33.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		1.00000	0	33.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		1,940.00000	1,967	29.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		5.00000	5	29.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		2.00000	2	38.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		4,067.00000	4,039	38.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		1.00000	1	47.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		6,066.00000	6,038	47.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	53.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		8,065.00000	8,038	53.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		3,835.00000	3,863	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put		0.00000	0	27.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call		2,836.00000	2,863	33.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put		1.00000	1	33.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call		1,841.00000	1,868	28.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put		6.00000	5	28.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call		2.00000	1	38.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put		4,167.00000	4,139	38.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call		0.00000	1	47.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put		6,166.00000	6,138	47.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call		0.00000	0	53.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put		8,165.00000	8,138	53.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call		3,885.00000	3,913	27.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	27.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call		2,885.00000	2,913	33.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put		1.00000	0	33.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call		1,890.00000	1,918	28.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.65	Put			5.00000	5	28.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			918.00000	944	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			33.00000	32	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			2.00000	2	38.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,117.00000	4,089	38.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	1	47.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,116.00000	6,088	47.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	53.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,115.00000	8,088	53.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			4,135.00000	4,163	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			3,135.00000	3,163	33.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	33.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			1,154.00000	1,181	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			19.00000	18	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			1.00000	1	46.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			5,866.00000	5,838	46.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	53.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			7,865.00000	7,838	53.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			4,335.00000	4,363	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			3,335.00000	3,363	31.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	31.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			2,337.00000	2,364	31.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			2.00000	2	31.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			1,348.00000	1,375	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			13.00000	13	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			2.00000	2	36.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			3,667.00000	3,640	36.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			1.00000	1	45.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			5,666.00000	5,638	45.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	52.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			7,665.00000	7,638	52.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			4,485.00000	4,513	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,485.00000	3,513	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,486.00000	2,514	31.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			1.00000	1	31.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,495.00000	1,522	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			10.00000	10	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			3.00000	3	35.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,518.00000	3,490	35.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			1.00000	1	44.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			5,516.00000	5,488	44.80	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 14/09/2009 Currency Future	19.05	Call		0.00000	0	51.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,515.00000	7,488	51.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		3,085.00000	3,113	33.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	33.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call		2,088.00000	2,116	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		4.00000	3	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		2.00000	2	37.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		3,917.00000	3,889	37.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		1.00000	1	46.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		5,916.00000	5,888	46.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	53.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		7,915.00000	7,888	53.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.75180	11.72890		18.99	35,255.40	3	13,418.00
€ / R On 14/12/2009 Currency Future	11.75	Call		513.00000	515	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		534.00000	514	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		494.00000	496	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		566.00000	544	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		556.00000	561	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		477.00000	459	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		459.00000	460	19.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		630.00000	608	19.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		579.00000	585	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		450.00000	433	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		681.00000	688	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		352.00000	336	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		368.00000	367	20.40	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		839.00000	815	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		74.00000	69	26.37	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,945.00000	2,918	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		766.00000	775	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		287.00000	273	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		654.00000	661	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		375.00000	359	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		708.00000	716	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		329.00000	314	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		796.00000	806	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		267.00000	254	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		476.00000	478	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		597.00000	576	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		533.00000	538	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		504.00000	486	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		628.00000	635	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		399.00000	383	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		736.00000	745	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		308.00000	293	18.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.55	Call			603.00000	609	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			424.00000	407	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			426.00000	426	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			697.00000	674	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			411.00000	410	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			732.00000	709	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			396.00000	395	20.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			767.00000	744	20.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			442.00000	443	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			663.00000	641	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			382.00000	381	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			803.00000	779	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			355.00000	354	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			876.00000	852	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			287.00000	285	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,108.00000	1,083	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			308.00000	306	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,029.00000	1,004	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			319.00000	317	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			990.00000	965	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			268.00000	266	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,189.00000	1,164	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			259.00000	256	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,230.00000	1,205	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			251.00000	248	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,272.00000	1,246	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			242.00000	239	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,314.00000	1,288	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			213.00000	210	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,484.00000	1,458	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			188.00000	184	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,659.00000	1,633	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			167.00000	163	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,838.00000	1,811	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			177.00000	173	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,748.00000	1,721	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			172.00000	168	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,793.00000	1,766	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			172.00000	168	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,793.00000	1,766	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			144.00000	141	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,066.00000	2,039	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			141.00000	137	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,112.00000	2,085	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			149.00000	145	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	13.60	Put		2,020.00000	1,993	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		153.00000	149	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,974.00000	1,947	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		157.00000	153	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,928.00000	1,902	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		153.00000	149	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,974.00000	1,947	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		162.00000	158	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,883.00000	1,856	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		126.00000	123	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,247.00000	2,221	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		182.00000	179	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,703.00000	1,677	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		62.00000	58	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,183.00000	3,156	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		135.00000	133	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,157.00000	2,131	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		117.00000	114	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,338.00000	2,312	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		109.00000	105	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,430.00000	2,404	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		101.00000	98	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,522.00000	2,496	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		94.00000	91	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,615.00000	2,589	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		177.00000	173	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,748.00000	1,721	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		167.00000	163	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,838.00000	1,811	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		131.00000	128	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,202.00000	2,176	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		121.00000	118	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,292.00000	2,267	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		113.00000	110	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,384.00000	2,358	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		206.00000	203	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,527.00000	1,501	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		194.00000	190	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,615.00000	1,588	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		144.00000	141	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,066.00000	2,039	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		194.00000	190	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,615.00000	1,588	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		126.00000	123	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,247.00000	2,221	25.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call		200.00000	196	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,571.00000	1,545	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		131.00000	128	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,202.00000	2,176	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		121.00000	118	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,292.00000	2,267	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		105.00000	102	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,476.00000	2,450	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		109.00000	105	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,430.00000	2,404	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		220.00000	217	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,441.00000	1,415	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		227.00000	224	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,398.00000	1,372	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		200.00000	196	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,571.00000	1,545	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		149.00000	145	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,020.00000	1,993	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		227.00000	224	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,398.00000	1,372	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		235.00000	232	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,356.00000	1,330	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		206.00000	203	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,527.00000	1,501	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		297.00000	295	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,068.00000	1,043	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		277.00000	275	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,149.00000	1,123	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		330.00000	329	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		952.00000	927	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		268.00000	266	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,189.00000	1,164	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		342.00000	341	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		914.00000	889	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		319.00000	317	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		990.00000	965	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		277.00000	275	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,149.00000	1,123	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,186.00000	1,206	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		107.00000	105	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		827.00000	837	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		248.00000	235	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		71.00000	67	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		2,992.00000	2,965	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,364.00000	1,384	18.57	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	10.45	Put		85.00000	83	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		959.00000	972	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		180.00000	170	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		66.00000	62	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,088.00000	3,060	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,210.00000	2,232	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		31.00000	30	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		891.00000	903	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		212.00000	201	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		39.00000	35	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,860.00000	3,833	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		16.00000	15	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,337.00000	5,313	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		8.00000	8	33.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,829.00000	6,806	33.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,503.00000	2,525	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		24.00000	24	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,104.00000	1,119	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		126.00000	118	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		48.00000	43	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,569.00000	3,541	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		19.00000	18	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,040.00000	5,016	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		9.00000	9	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,530.00000	6,507	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		368.00000	367	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		839.00000	815	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,650.00000	2,673	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		21.00000	21	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,230.00000	1,250	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		101.00000	99	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		52.00000	48	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,424.00000	3,396	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		21.00000	19	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,892.00000	4,867	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		10.00000	10	32.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,381.00000	6,358	32.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,934.00000	3,957	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		5.00000	5	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,945.00000	2,968	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		16.00000	16	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,968.00000	1,990	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		40.00000	38	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,067.00000	1,081	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		138.00000	129	17.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.80	Call			64.00000	60	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,135.00000	3,108	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			33.00000	29	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,105.00000	4,078	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,034.00000	4,056	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			5.00000	4	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,044.00000	3,066	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			15.00000	15	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,064.00000	2,086	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			35.00000	35	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,143.00000	1,163	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			114.00000	111	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			69.00000	64	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,040.00000	3,013	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			36.00000	31	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,007.00000	3,979	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,083.00000	4,106	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			4.00000	4	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,093.00000	3,116	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			14.00000	14	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,113.00000	2,135	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			34.00000	33	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			37.00000	32	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,958.00000	3,931	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,835.00000	3,858	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			6.00000	6	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,847.00000	2,869	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			18.00000	18	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,873.00000	1,895	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			44.00000	43	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			994.00000	1,007	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			165.00000	155	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			60.00000	56	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,231.00000	3,204	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			31.00000	28	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,203.00000	4,176	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,736.00000	3,758	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			7.00000	6	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,748.00000	2,771	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			19.00000	19	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,779.00000	1,800	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			50.00000	49	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			925.00000	937	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			196.00000	185	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			56.00000	52	26.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.00	Put		3,327.00000	3,300	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		30.00000	26	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,301.00000	4,274	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,636.00000	3,659	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		8.00000	7	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,685.00000	1,706	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		56.00000	55	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		858.00000	869	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		230.00000	218	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		28.00000	25	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,399.00000	4,373	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,686.00000	3,709	29.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		7.00000	7	29.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,699.00000	2,722	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		20.00000	20	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,732.00000	1,753	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		53.00000	52	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		54.00000	50	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,375.00000	3,348	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		29.00000	25	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,350.00000	4,324	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,885.00000	3,907	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		6.00000	5	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,896.00000	2,919	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		17.00000	17	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,921.00000	1,942	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		42.00000	41	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,030.00000	1,044	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		151.00000	142	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		32.00000	29	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,154.00000	4,127	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,984.00000	4,007	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		5.00000	5	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,995.00000	3,017	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		16.00000	16	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		2,016.00000	2,038	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		37.00000	36	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		35.00000	30	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,056.00000	4,028	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,133.00000	4,155	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		4.00000	3	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,142.00000	3,165	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		14.00000	13	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,161.00000	2,184	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		32.00000	32	21.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.60	Call			38.00000	34	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			3,909.00000	3,882	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,133.00000	4,155	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			4.00000	3	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			4,232.00000	4,254	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			3.00000	3	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			3,241.00000	3,263	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			12.00000	12	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,258.00000	2,281	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			30.00000	29	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,319.00000	1,339	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			90.00000	88	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			79.00000	75	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			2,850.00000	2,823	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			40.00000	36	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,812.00000	3,784	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,431.00000	4,453	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	2	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,438.00000	3,461	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			10.00000	9	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,454.00000	2,476	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			25.00000	25	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,500.00000	1,521	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			71.00000	69	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			91.00000	87	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,662.00000	2,635	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			46.00000	41	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,617.00000	3,590	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,530.00000	4,553	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,537.00000	3,560	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			9.00000	8	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,552.00000	2,574	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			23.00000	23	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,592.00000	1,613	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			63.00000	62	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			98.00000	94	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,569.00000	2,542	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			49.00000	45	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,520.00000	3,493	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			15.00000	14	30.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,486.00000	5,462	30.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			7.00000	6	34.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,478.00000	7,455	34.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			14.00000	14	30.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.30	Put		5,585.00000	5,562	30.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		6.00000	6	34.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,578.00000	7,554	34.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,331.00000	4,354	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		2.00000	2	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,340.00000	3,362	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		11.00000	10	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,356.00000	2,379	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		27.00000	27	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,409.00000	1,430	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		80.00000	78	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		43.00000	39	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,714.00000	3,687	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		14.00000	13	31.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,685.00000	5,661	31.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		6.00000	6	34.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,677.00000	7,654	34.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		13.00000	12	31.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,784.00000	5,761	31.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		6.00000	6	34.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,777.00000	7,754	34.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		12.00000	12	31.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		5,933.00000	5,910	31.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		6.00000	6	35.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		7,927.00000	7,904	35.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		11.00000	11	31.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,033.00000	6,009	31.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		5.00000	5	35.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,027.00000	8,004	35.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		11.00000	10	31.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,182.00000	6,159	31.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		5.00000	5	35.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,176.00000	8,153	35.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		11.00000	11	31.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,132.00000	6,109	31.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		5.00000	5	35.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,126.00000	8,103	35.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		12.00000	12	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		5,883.00000	5,860	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		6.00000	6	34.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		7,877.00000	7,854	34.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,480.00000	4,503	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	1	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,488.00000	3,511	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		9.00000	9	28.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.25	Call		1,546.00000	1,567	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		67.00000	65	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		15.00000	14	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,536.00000	5,512	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		7.00000	6	34.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,528.00000	7,504	34.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,381.00000	4,404	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,389.00000	3,412	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		10.00000	10	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,405.00000	2,427	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		26.00000	26	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,454.00000	1,475	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		76.00000	73	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		45.00000	40	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,666.00000	3,638	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		14.00000	13	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,635.00000	5,611	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		6.00000	6	34.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,627.00000	7,604	34.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,281.00000	4,304	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		3.00000	2	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,290.00000	3,313	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		11.00000	11	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,307.00000	2,330	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		28.00000	28	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		42.00000	37	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,763.00000	3,735	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		13.00000	13	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,734.00000	5,711	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		6.00000	6	34.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,727.00000	7,704	34.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		11.00000	11	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,082.00000	6,059	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		5.00000	5	35.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,076.00000	8,053	35.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		0.00000	11	31.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		0.00000	5,960	31.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		0.00000	5	35.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		0.00000	7,954	35.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.93630	11.92120		19.24	23,872.60	2	1,356.00
€ / R On 15/03/2010 Currency Future	11.90	Call		713.00000	713	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		692.00000	677	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		695.00000	693	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		723.00000	706	19.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.00	Call			676.00000	674	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			755.00000	738	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			734.00000	734	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			663.00000	648	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			641.00000	639	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			820.00000	802	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			756.00000	756	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			635.00000	620	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			848.00000	849	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			527.00000	513	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			923.00000	926	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			452.00000	439	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			495.00000	491	20.85	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,174.00000	1,155	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,187.00000	1,192	17.58	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			266.00000	256	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			872.00000	874	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			501.00000	488	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			950.00000	952	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			429.00000	416	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			658.00000	656	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			787.00000	770	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			800.00000	801	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			579.00000	565	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			800.00000	801	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			579.00000	565	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			897.00000	899	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			476.00000	463	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			977.00000	980	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			406.00000	394	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			778.00000	778	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			607.00000	592	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			624.00000	622	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			853.00000	835	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			608.00000	605	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			887.00000	869	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			592.00000	589	19.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			921.00000	903	19.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,692.00000	3,707	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			21.00000	20	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,709.00000	2,724	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			38.00000	38	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,767.00000	1,778	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			96.00000	92	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,034.00000	1,037	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 15/03/2010 Currency Future	11.25	Put		362.00000	351	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		363.00000	358	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,692.00000	1,672	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		236.00000	231	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,565.00000	2,545	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		158.00000	155	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,487.00000	3,468	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		110.00000	107	28.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,439.00000	4,421	28.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,741.00000	3,756	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		20.00000	20	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,758.00000	2,773	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		37.00000	37	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,810.00000	1,821	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		89.00000	85	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,063.00000	1,067	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		342.00000	330	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		371.00000	366	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,650.00000	1,630	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		241.00000	237	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,520.00000	2,500	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		161.00000	157	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,440.00000	3,421	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		112.00000	109	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,391.00000	4,373	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,840.00000	3,855	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		19.00000	18	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,856.00000	2,871	21.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		35.00000	35	21.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,897.00000	1,909	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		76.00000	72	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,123.00000	1,128	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		302.00000	292	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		389.00000	384	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,568.00000	1,548	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		252.00000	247	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,430.00000	2,411	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		168.00000	163	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,346.00000	3,327	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		117.00000	114	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,296.00000	4,277	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,889.00000	3,904	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		18.00000	18	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,905.00000	2,920	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		34.00000	34	21.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.05	Call		1,941.00000	1,953	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		70.00000	67	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,155.00000	1,160	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		284.00000	273	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		398.00000	393	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,527.00000	1,507	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		257.00000	253	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,386.00000	2,367	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		171.00000	167	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,299.00000	3,280	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		119.00000	116	28.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,248.00000	4,230	28.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,790.00000	3,805	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		19.00000	19	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,807.00000	2,822	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		36.00000	36	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,853.00000	1,865	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		82.00000	78	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,093.00000	1,097	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		322.00000	311	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		380.00000	375	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,609.00000	1,589	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		246.00000	242	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,475.00000	2,456	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		164.00000	160	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,393.00000	3,374	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		114.00000	111	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,343.00000	4,325	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,037.00000	4,052	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		16.00000	15	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,053.00000	3,068	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		31.00000	31	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,076.00000	2,091	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		54.00000	54	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,253.00000	1,261	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		232.00000	225	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		427.00000	423	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,406.00000	1,387	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		275.00000	270	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,254.00000	2,234	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		181.00000	177	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,160.00000	3,140	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		127.00000	123	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,106.00000	4,087	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,135.00000	4,149	26.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		14.00000	13	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,151.00000	3,166	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		29.00000	29	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,172.00000	2,188	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		51.00000	51	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,326.00000	1,335	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		205.00000	199	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		448.00000	444	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,327.00000	1,308	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		286.00000	281	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,165.00000	2,145	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		188.00000	184	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,067.00000	3,048	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		131.00000	127	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,010.00000	3,991	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,086.00000	4,100	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		15.00000	14	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,102.00000	3,117	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		30.00000	30	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,124.00000	2,139	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		53.00000	53	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,290.00000	1,298	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		218.00000	212	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		438.00000	433	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,366.00000	1,347	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		281.00000	276	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,209.00000	2,189	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		184.00000	180	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,113.00000	3,094	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		129.00000	125	27.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,058.00000	4,039	27.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,939.00000	3,954	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		17.00000	17	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,954.00000	2,969	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		33.00000	33	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,986.00000	1,997	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		64.00000	61	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		407.00000	403	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,486.00000	1,467	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		263.00000	259	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,342.00000	2,322	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		174.00000	170	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,253.00000	3,234	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		122.00000	119	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,200.00000	4,182	28.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Call			3,988.00000	4,003	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			17.00000	17	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			3,003.00000	3,019	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			32.00000	32	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			2,030.00000	2,042	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			59.00000	56	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,220.00000	1,225	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			248.00000	239	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			417.00000	413	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,446.00000	1,426	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			269.00000	265	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,298.00000	2,278	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			177.00000	173	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,206.00000	3,187	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			124.00000	121	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,153.00000	4,135	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,184.00000	4,198	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			12.00000	12	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,200.00000	3,215	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			29.00000	28	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,221.00000	2,236	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			50.00000	50	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,364.00000	1,373	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			193.00000	186	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			459.00000	455	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,288.00000	1,269	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			292.00000	287	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,121.00000	2,101	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			192.00000	188	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,020.00000	3,001	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			133.00000	129	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			3,962.00000	3,943	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,233.00000	4,247	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			11.00000	11	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,249.00000	3,264	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			28.00000	27	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,270.00000	2,285	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			48.00000	49	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,402.00000	1,411	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			181.00000	175	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			471.00000	467	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,250.00000	1,231	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			298.00000	293	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,077.00000	2,057	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			196.00000	191	25.67	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 15/03/2010 Currency Future	14.70	Put			2,974.00000	2,955	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			135.00000	132	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			3,914.00000	3,895	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,429.00000	4,444	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			8.00000	7	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,445.00000	3,460	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			24.00000	24	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,465.00000	2,480	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			43.00000	43	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,559.00000	1,569	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			138.00000	133	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			521.00000	517	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,099.00000	1,081	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			325.00000	320	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			1,904.00000	1,884	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			212.00000	208	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			2,791.00000	2,772	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			145.00000	141	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,724.00000	3,705	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,577.00000	4,592	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			6.00000	5	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,593.00000	3,608	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			22.00000	22	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,611.00000	2,626	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			40.00000	40	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,683.00000	1,693	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			112.00000	107	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			562.00000	559	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			991.00000	973	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			347.00000	342	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,776.00000	1,756	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			226.00000	222	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,655.00000	2,635	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			153.00000	149	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,582.00000	3,563	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			73.00000	70	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,502.00000	5,484	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			22.00000	22	30.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,451.00000	7,436	30.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			69.00000	66	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,648.00000	5,630	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			20.00000	20	29.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,599.00000	7,584	29.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,331.00000	4,345	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			9.00000	9	26.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.60	Call			3,347.00000	3,362	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			26.00000	26	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,367.00000	2,382	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			46.00000	46	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,480.00000	1,489	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			159.00000	153	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			311.00000	306	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			1,990.00000	1,970	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			140.00000	136	27.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,819.00000	3,800	27.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			67.00000	64	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,745.00000	5,728	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			19.00000	18	29.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,697.00000	7,682	29.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			64.00000	62	30.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			5,843.00000	5,825	30.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			17.00000	17	29.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			7,796.00000	7,781	29.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,086.00000	4,100	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			15.00000	14	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			61.00000	59	30.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			5,990.00000	5,972	30.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			15.00000	15	29.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			7,944.00000	7,929	29.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			58.00000	57	30.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,087.00000	6,070	30.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			14.00000	14	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,043.00000	8,028	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			53.00000	51	30.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,232.00000	6,215	30.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			13.00000	13	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,192.00000	8,177	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			55.00000	53	30.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,183.00000	6,167	30.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			14.00000	13	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,142.00000	8,127	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			62.00000	60	30.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			5,941.00000	5,923	30.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			16.00000	16	29.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			7,895.00000	7,880	29.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,478.00000	4,493	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			7.00000	7	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,495.00000	3,510	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			23.00000	23	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,513.00000	2,529	19.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.45	Put		42.00000	42	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,600.00000	1,610	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		129.00000	124	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		332.00000	327	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,861.00000	1,841	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		148.00000	144	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,676.00000	3,657	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		70.00000	67	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,599.00000	5,581	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		21.00000	21	29.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,550.00000	7,534	29.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,528.00000	4,542	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		6.00000	6	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,544.00000	3,559	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		23.00000	23	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,562.00000	2,577	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		41.00000	41	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,641.00000	1,652	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		120.00000	115	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		339.00000	334	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,818.00000	1,798	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		150.00000	146	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,629.00000	3,610	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		71.00000	69	29.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,550.00000	5,532	29.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		22.00000	21	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,500.00000	7,485	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,380.00000	4,394	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		9.00000	8	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,396.00000	3,411	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		25.00000	25	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,416.00000	2,431	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		45.00000	45	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,519.00000	1,529	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		148.00000	143	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		318.00000	313	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		1,947.00000	1,927	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		142.00000	139	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		3,771.00000	3,752	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		68.00000	65	30.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		5,697.00000	5,679	30.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		19.00000	19	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		7,648.00000	7,633	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		63.00000	61	30.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		5,892.00000	5,874	30.44	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 15/03/2010 Currency Future	19.75	Call			17.00000	17	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,845.00000	7,830	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			57.00000	55	30.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,135.00000	6,119	30.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			14.00000	14	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,093.00000	8,078	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			0.00000	58	30.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			0.00000	6,021	30.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			0.00000	15	29.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			0.00000	7,979	29.76	0.00	0	0.00
AL13 On 05/11/2009 Index Future			248.62500		247.91900		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			299.45100		297.58500		0.00	164,698,050.00	55	691.00
ALBI On 04/02/2010 Index Future			304.97900		303.01100		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.53000		127.00200		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.88400		129.31800		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			301.22500		299.38950		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			306.78600		304.84850		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			365.83400		365.83400		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.52800		7.70900		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.52800		8.62600		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.20500		8.29900		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.36000		8.47100		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.67000		8.76500		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.65100		8.75000		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.64600		8.74000		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.83200		7.07700		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JFRA On 04/02/2010 jFra			6.82200		7.03000		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.91900		7.14100		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.19000		7.38200		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.50800		7.67600		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.42700		7.60500		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.63500		7.79900		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.33800		8.44900		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.47600		8.57500		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.61600		8.70800		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.67200		8.75900		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.13700		7.23200		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.06300		7.33900		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.06800		7.53900		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.17900		7.51000		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.24300		7.68000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			289.70300		287.68900		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			295.05100		292.93500		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.68700		7.83000		1.25	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			11.00000	17	1.21	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			1,075.00000	967	1.21	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.84600		7.90100		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			408.00000	447	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			672.00000	615	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.25200		8.36900		7.00	37,804.16	300	5,970.00
R157 On 05/11/2009 Bond Future	7.50	Call			293.00000	383	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,932.00000	4,410	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.31300		8.43700		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,035.00000	1,219	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,529.00000	4,091	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.33200		8.46400		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,816.00000	3,153	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,643.00000	2,346	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.30800		8.44800		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,859.00000	4,240	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,482.00000	2,218	6.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future			8.75700	8.86100		14.00	175,468.42	1,470	11,509.00
R186 On 05/11/2009 Bond Future	8.75	Call		2,659.00000	3,129	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		3,738.00000	3,198	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call		3,862.00000	4,455	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		2,532.00000	2,114	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call		298.00000	386	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		11,823.00000	10,900	13.79	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		140.00000	186	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		14,494.00000	13,530	13.78	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.79500	8.90200		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		2,134.00000	2,454	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		8,613.00000	7,906	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.81400	8.92400		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		5,850.00000	6,424	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		5,136.00000	4,665	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.81400	8.92700		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		7,694.00000	8,342	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		4,730.00000	4,313	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.29100	8.39800		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call		200.00000	258	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,990.00000	3,605	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.34300	8.45600		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		516.00000	611	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		4,381.00000	4,029	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.35500	8.47600		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,178.00000	2,419	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		2,087.00000	1,870	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.32400	8.45300		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,427.00000	3,730	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,475.00000	1,312	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.77200	8.87700		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		158.00000	199	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,039.00000	7,506	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.83400	8.94300		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,319.00000	1,494	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		5,360.00000	4,956	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.86200	8.97700		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		3,517.00000	3,830	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		3,398.00000	3,115	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.86200	8.98200		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		4,737.00000	5,086	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 05/08/2010 Bond Future	9.25	Put			3,398.00000	3,140	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.76300		8.87800		12.28	0.00	0	1,788.00
R204 On 05/11/2009 Bond Future	7.50	Call			171.00000	220	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,840.00000	8,202	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.81500		8.93400		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,463.00000	1,678	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,858.00000	5,378	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.84100		8.96600		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,899.00000	4,280	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,706.00000	3,371	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.84300		8.97300		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			4,892.00000	5,321	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,362.00000	3,060	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.33100		8.43900		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			156.00000	202	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,408.00000	3,086	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.39200		8.50800		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			419.00000	496	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,729.00000	3,432	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.41400		8.53800		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,115.00000	2,332	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,473.00000	1,312	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.38500		8.51900		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,598.00000	2,843	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,232.00000	1,091	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.85900		8.96300		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			143.00000	181	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,671.00000	9,072	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.90900		9.01700		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,462.00000	1,657	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,207.00000	5,753	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.93800		9.05000		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,583.00000	4,960	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,418.00000	3,133	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.94500		9.06100		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			5,587.00000	6,005	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			3,094.00000	2,838	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.85700		8.96100		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			165.00000	214	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,273.00000	7,663	12.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future			8.90400	9.01100		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,699.00000	1,936	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		4,948.00000	4,518	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.92800	9.03900		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		4,339.00000	4,736	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		3,062.00000	2,776	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.93200	9.04700		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		5,736.00000	6,173	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		3,057.00000	2,797	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.30800	8.42000		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.25	Call		186.00000	252	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		11,348.00000	10,447	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		10,329.00000	11,243	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		189.00000	135	19.20	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		80.00000	112	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		13,959.00000	13,023	17.98	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.32600	8.44200		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		1,116.00000	1,336	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		9,858.00000	9,080	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		12,157.00000	13,054	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		556.00000	455	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.33000	8.44800		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		4,970.00000	5,530	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		4,530.00000	4,078	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.31900	8.43900		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		6,905.00000	7,538	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		4,336.00000	3,939	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			297.40600	295.59000		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			302.89500	300.98000		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.77900	6.79150		16.72	216,928.00	32	240,943.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		134.00000	125	17.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		142.00000	146	17.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		162.00000	147	16.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		121.00000	118	16.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		134.00000	125	17.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		142.00000	146	17.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		194.00000	178	17.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		102.00000	99	17.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		228.00000	212	17.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		86.00000	83	17.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		302.00000	287	18.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.55	Put		61.00000	58	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		342.00000	327	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		50.00000	48	19.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		426.00000	412	20.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		35.00000	33	20.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		426.00000	412	20.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		35.00000	33	20.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		515.00000	502	21.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		24.00000	23	21.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		470.00000	456	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		29.00000	27	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		264.00000	248	18.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		72.00000	69	18.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		302.00000	287	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		61.00000	58	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		383.00000	369	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		42.00000	40	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		383.00000	369	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		42.00000	40	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		515.00000	502	21.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		24.00000	23	21.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		264.00000	248	18.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		72.00000	69	18.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		228.00000	212	17.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		86.00000	83	17.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		561.00000	548	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		19.00000	19	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		607.00000	595	22.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		16.00000	16	22.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		194.00000	178	17.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		102.00000	99	17.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		98.00000	91	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		206.00000	212	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		71.00000	66	18.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		280.00000	287	18.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		98.00000	91	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		206.00000	212	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		114.00000	107	17.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		173.00000	178	17.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		84.00000	77	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		242.00000	248	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		61.00000	56	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		319.00000	327	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		84.00000	77	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		242.00000	248	18.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.05	Call			61.00000	56	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			319.00000	327	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			44.00000	41	20.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			403.00000	412	20.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			52.00000	48	19.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			361.00000	369	19.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			52.00000	48	19.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			361.00000	369	19.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			38.00000	35	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			447.00000	456	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			28.00000	26	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			537.00000	547	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			44.00000	41	20.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			403.00000	412	20.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			33.00000	30	21.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			491.00000	501	21.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			28.00000	26	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			537.00000	547	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			21.00000	19	22.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			629.00000	640	22.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			38.00000	35	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			447.00000	456	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			21.00000	19	22.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			629.00000	640	22.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			16.00000	14	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			724.00000	735	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			24.00000	22	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			583.00000	593	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			18.00000	17	22.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			677.00000	688	22.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			14.00000	13	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			772.00000	784	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			607.00000	595	22.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			16.00000	16	22.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			6,042.00000	6,029	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,542.00000	4,529	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			3,042.00000	3,029	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,542.00000	1,529	30.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			0.00000	0	30.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			3.00000	3	29.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,461.00000	1,474	29.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	42.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	9.75	Put		2,959.00000	2,971	42.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	51.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,459.00000	4,471	51.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	54.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		5,959.00000	5,971	54.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,242.00000	6,229	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,742.00000	4,729	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,241.00000	3,229	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,742.00000	1,729	31.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	31.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		4.00000	4	28.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,263.00000	1,275	28.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	40.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,759.00000	2,772	40.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	50.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,259.00000	4,271	50.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	53.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,759.00000	5,771	53.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,292.00000	6,279	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,792.00000	4,779	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,292.00000	3,279	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,792.00000	1,779	32.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	32.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		5.00000	4	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,213.00000	1,225	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	40.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,709.00000	2,722	40.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	50.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,209.00000	4,221	50.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	53.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,709.00000	5,721	53.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		750.00000	738	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		9.00000	9	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		655.00000	642	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		13.00000	13	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		995.00000	982	25.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		3.00000	3	25.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		896.00000	884	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		5.00000	5	24.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.00	Call			799.00000	786	23.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			7.00000	7	23.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			702.00000	690	22.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			11.00000	11	22.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			945.00000	933	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			4.00000	4	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			847.00000	835	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			6.00000	6	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			702.00000	690	22.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			11.00000	11	22.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			847.00000	835	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			6.00000	6	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,492.00000	4,479	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,491.00000	3,479	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,492.00000	2,479	30.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	30.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,492.00000	1,479	29.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			0.00000	0	29.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			3.00000	2	30.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,511.00000	1,523	30.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	46.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,509.00000	3,521	46.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	53.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,509.00000	5,521	53.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	56.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,509.00000	7,521	56.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,442.00000	4,429	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,442.00000	3,429	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,442.00000	2,429	30.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	30.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,442.00000	1,429	29.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	0	29.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			2.00000	2	30.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,561.00000	1,573	30.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	46.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,559.00000	3,571	46.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	53.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,559.00000	5,571	53.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	56.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,559.00000	7,571	56.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,392.00000	4,379	25.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,391.00000	3,379	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,392.00000	2,379	31.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	31.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,392.00000	1,380	29.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		1.00000	1	29.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		2.00000	2	31.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,611.00000	1,623	31.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	47.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,609.00000	3,621	47.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	53.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,609.00000	5,621	53.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	56.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,609.00000	7,621	56.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,342.00000	4,329	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,342.00000	3,329	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,342.00000	2,329	31.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	31.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,342.00000	1,330	28.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	1	28.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		2.00000	2	31.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,660.00000	1,673	31.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	47.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,659.00000	3,671	47.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	53.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,659.00000	5,671	53.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	57.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,659.00000	7,671	57.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	47.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,659.00000	3,671	47.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	53.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,659.00000	5,671	53.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	57.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,659.00000	7,671	57.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,292.00000	4,279	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,292.00000	2,279	32.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	32.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,292.00000	1,280	28.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		1.00000	1	28.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		2.00000	2	31.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,710.00000	1,723	31.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	48.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			3,709.00000	3,721	48.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	57.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,709.00000	7,721	57.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			4,242.00000	4,229	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			2,242.00000	2,229	32.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	32.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			1,243.00000	1,230	27.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			1.00000	1	27.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			2.00000	2	32.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			1,760.00000	1,773	32.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	48.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			3,759.00000	3,771	48.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	57.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			7,759.00000	7,771	57.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			4,192.00000	4,179	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			3,192.00000	3,179	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			2,192.00000	2,179	33.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	33.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			1,193.00000	1,180	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			1.00000	1	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			2.00000	1	32.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			1,810.00000	1,822	32.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	48.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			3,809.00000	3,821	48.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	54.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			5,809.00000	5,821	54.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	57.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			7,809.00000	7,821	57.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			4,092.00000	4,079	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			3,092.00000	3,079	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			2,092.00000	2,079	33.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	33.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			1,094.00000	1,081	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			2.00000	2	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			1.00000	1	33.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			1,910.00000	1,922	33.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	49.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			3,909.00000	3,921	49.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	54.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.70	Put		5,909.00000	5,921	54.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call		0.00000	0	57.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put		7,909.00000	7,921	57.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call		3,991.00000	3,979	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call		2,992.00000	2,979	26.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call		1,992.00000	1,979	33.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put		0.00000	0	33.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call		1.00000	1	34.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put		2,010.00000	2,022	34.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call		0.00000	0	50.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,009.00000	4,021	50.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	54.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,009.00000	6,021	54.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	57.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,009.00000	8,021	57.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		4,042.00000	4,029	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		2,042.00000	2,029	34.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	34.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		1,044.00000	1,032	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		3.00000	3	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		1.00000	1	34.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		1,960.00000	1,972	34.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	50.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		3,959.00000	3,971	50.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	57.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		7,959.00000	7,971	57.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.83610	6.85470		17.81	0.00	0	714.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		284.00000	274	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		279.00000	288	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		309.00000	299	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		254.00000	262	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		309.00000	299	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		254.00000	262	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		264.00000	255	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		310.00000	319	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		364.00000	352	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		209.00000	216	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		424.00000	411	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		169.00000	175	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		456.00000	443	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		151.00000	157	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		456.00000	443	17.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.55	Put		151.00000	157	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		524.00000	510	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		119.00000	124	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		524.00000	510	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		119.00000	124	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		560.00000	546	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		106.00000	109	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		560.00000	546	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		106.00000	109	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		393.00000	381	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		188.00000	195	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		489.00000	476	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		135.00000	140	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		597.00000	582	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		93.00000	96	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		393.00000	381	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		188.00000	195	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		364.00000	352	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		209.00000	216	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		636.00000	620	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		81.00000	84	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		636.00000	620	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		81.00000	84	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		675.00000	660	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		71.00000	73	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		336.00000	325	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		231.00000	238	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		264.00000	255	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		310.00000	319	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		229.00000	220	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		374.00000	384	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		198.00000	190	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		443.00000	454	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		171.00000	164	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		517.00000	528	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		149.00000	143	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		594.00000	606	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		246.00000	237	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		341.00000	351	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		213.00000	204	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		408.00000	418	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		184.00000	177	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		479.00000	491	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		246.00000	237	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		341.00000	351	18.25	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	7.15	Call		184.00000	177	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		479.00000	491	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		160.00000	153	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		555.00000	567	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		213.00000	204	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		408.00000	418	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,005.00000	5,986	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,505.00000	4,486	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,005.00000	2,986	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,513.00000	1,494	22.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		8.00000	8	22.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		41.00000	38	24.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,536.00000	1,552	24.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		8.00000	7	29.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,003.00000	3,021	29.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	32.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,497.00000	4,516	32.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	36.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,996.00000	6,015	36.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,255.00000	6,236	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,755.00000	4,736	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,255.00000	3,236	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,760.00000	1,741	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	5	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		53.00000	50	23.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,299.00000	1,314	23.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		10.00000	10	28.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,756.00000	2,774	28.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,248.00000	4,266	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	35.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,746.00000	5,765	35.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,305.00000	6,286	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,805.00000	4,786	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,305.00000	3,286	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,809.00000	1,791	24.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.05	Put			5.00000	5	24.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			56.00000	53	23.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,252.00000	1,267	23.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			11.00000	10	28.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,706.00000	2,724	28.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			3.00000	2	32.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,198.00000	4,216	32.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			1.00000	1	35.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,696.00000	5,715	35.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			800.00000	783	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			45.00000	47	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			716.00000	700	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			61.00000	64	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			978.00000	960	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			23.00000	24	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			888.00000	870	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			33.00000	34	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			758.00000	741	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			53.00000	55	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			716.00000	700	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			61.00000	64	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			843.00000	826	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			39.00000	40	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			597.00000	582	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			93.00000	96	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			284.00000	274	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			279.00000	288	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			932.00000	915	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			28.00000	29	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,505.00000	3,486	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	22.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,505.00000	2,486	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	0	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			5.00000	5	30.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,500.00000	3,518	30.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			1.00000	1	35.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,496.00000	5,515	35.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	40.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,496.00000	7,514	40.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,405.00000	4,386	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,405.00000	3,386	21.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	21.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,405.00000	2,386	23.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	0	23.23	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	5.45	Call		1,414.00000	1,396	21.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		9.00000	10	21.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		37.00000	34	24.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,632.00000	1,648	24.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		4.00000	4	30.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,600.00000	3,618	30.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	35.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,596.00000	5,615	35.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	40.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,596.00000	7,614	40.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,355.00000	4,336	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,355.00000	3,336	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,355.00000	2,336	23.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	23.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,365.00000	1,347	20.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		10.00000	11	20.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		35.00000	33	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,680.00000	1,697	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		4.00000	4	30.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,649.00000	3,668	30.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	35.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,646.00000	5,665	35.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	40.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,646.00000	7,664	40.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,305.00000	4,286	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,305.00000	2,286	23.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	23.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,316.00000	1,298	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		11.00000	12	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		33.00000	31	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,728.00000	1,745	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		4.00000	4	30.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,699.00000	3,718	30.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	40.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,696.00000	7,714	40.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,255.00000	4,236	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,255.00000	2,237	24.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		1.00000	1	24.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,267.00000	1,249	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		12.00000	13	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		32.00000	30	25.64	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	8.60	Put		1,777.00000	1,794	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		4.00000	4	31.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,749.00000	3,767	31.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	40.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,746.00000	7,764	40.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,205.00000	4,186	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,205.00000	3,186	20.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	20.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,206.00000	2,187	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		1.00000	1	24.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,218.00000	1,200	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		13.00000	14	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		30.00000	28	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,825.00000	1,842	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		4.00000	3	31.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,799.00000	3,817	31.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	35.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,796.00000	5,815	35.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	40.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,796.00000	7,814	40.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,455.00000	4,436	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,455.00000	3,436	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,455.00000	2,436	22.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	22.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,463.00000	1,445	21.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		9.00000	9	21.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		39.00000	36	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,584.00000	1,600	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		5.00000	4	30.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,550.00000	3,568	30.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	35.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,546.00000	5,565	35.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	40.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,546.00000	7,564	40.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,155.00000	4,136	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,155.00000	3,136	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,156.00000	2,137	24.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		1.00000	1	24.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,169.00000	1,151	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		15.00000	15	19.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.70	Call			29.00000	27	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,874.00000	1,891	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			3.00000	3	31.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,849.00000	3,867	31.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			1.00000	1	35.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,846.00000	5,865	35.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	41.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,846.00000	7,864	41.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,105.00000	4,086	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,105.00000	3,086	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,106.00000	2,088	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			2.00000	2	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			1,121.00000	1,103	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			16.00000	17	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			28.00000	26	26.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			1,923.00000	1,940	26.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			3.00000	3	31.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,899.00000	3,917	31.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			1.00000	1	36.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,896.00000	5,915	36.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	41.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,896.00000	7,914	41.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,955.00000	3,936	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,955.00000	2,936	19.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	19.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,958.00000	1,940	25.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			4.00000	4	25.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			24.00000	22	26.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,069.00000	2,086	26.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			3.00000	3	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,048.00000	4,067	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			1.00000	1	36.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,046.00000	6,065	36.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	41.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,046.00000	8,064	41.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			4,055.00000	4,036	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			3,055.00000	3,036	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			2,057.00000	2,039	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			2.00000	2	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			1,072.00000	1,054	18.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.80	Put		18.00000	18	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		26.00000	25	26.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		1,972.00000	1,989	26.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		3.00000	3	31.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		3,948.00000	3,967	31.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		1.00000	1	36.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		5,946.00000	5,965	36.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	41.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		7,946.00000	7,964	41.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		4,005.00000	3,986	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		2,008.00000	1,989	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		1,024.00000	1,006	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		19.00000	20	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		25.00000	24	26.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,021.00000	2,038	26.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		3.00000	3	31.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		3,998.00000	4,017	31.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	41.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		7,996.00000	8,014	41.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.88600	6.91030		18.21	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		388.00000	375	18.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		378.00000	389	18.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		411.00000	397	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		350.00000	361	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		369.00000	357	18.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		409.00000	421	18.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		459.00000	444	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		299.00000	308	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		512.00000	496	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		251.00000	260	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		540.00000	524	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		229.00000	238	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		569.00000	552	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		209.00000	216	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		599.00000	582	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		189.00000	196	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		631.00000	613	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		171.00000	177	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		485.00000	470	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		274.00000	284	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		540.00000	524	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		229.00000	238	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		664.00000	645	17.31	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	6.40	Put			153.00000	159	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			485.00000	470	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			274.00000	284	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			733.00000	713	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			122.00000	127	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			434.00000	420	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			324.00000	334	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			351.00000	339	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			440.00000	453	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			317.00000	306	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			507.00000	520	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			806.00000	786	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			96.00000	100	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			844.00000	824	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			84.00000	88	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			769.00000	749	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			108.00000	113	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			698.00000	679	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			137.00000	143	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			924.00000	902	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			63.00000	66	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			965.00000	943	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			55.00000	57	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			883.00000	862	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			73.00000	76	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			806.00000	786	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			96.00000	100	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			733.00000	713	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			122.00000	127	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			434.00000	420	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			324.00000	334	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,510.00000	4,486	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,511.00000	3,486	31.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,514.00000	2,490	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			4.00000	4	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,529.00000	1,506	19.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			19.00000	20	19.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			102.00000	98	23.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,591.00000	1,612	23.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			14.00000	14	26.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,504.00000	3,528	26.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			4.00000	4	30.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,494.00000	5,518	30.20	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	14.40	Call		2.00000	2	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,491.00000	7,516	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,410.00000	4,386	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,411.00000	3,387	30.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	30.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,415.00000	2,391	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		5.00000	5	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,432.00000	1,409	18.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		22.00000	23	18.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		95.00000	91	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,684.00000	1,705	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		13.00000	12	26.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,602.00000	3,626	26.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		4.00000	4	30.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,593.00000	5,618	30.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		2.00000	1	33.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,591.00000	7,615	33.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,360.00000	4,336	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,361.00000	3,337	30.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	30.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,366.00000	2,341	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		5.00000	5	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,384.00000	1,361	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		24.00000	25	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		91.00000	88	24.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,731.00000	1,752	24.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		12.00000	12	26.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,652.00000	3,676	26.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		4.00000	3	30.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,643.00000	5,667	30.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		2.00000	1	33.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,641.00000	7,665	33.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,310.00000	4,286	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,311.00000	3,287	30.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	30.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,316.00000	2,292	24.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		6.00000	6	24.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,336.00000	1,313	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		26.00000	27	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		88.00000	85	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,778.00000	1,799	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		11.00000	11	26.75	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 15/03/2010 Currency Future	10.60	Put		3,701.00000	3,725	26.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		4.00000	3	30.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,693.00000	5,717	30.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	33.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,691.00000	7,715	33.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,336.00000	1,313	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		26.00000	27	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,210.00000	4,186	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,211.00000	3,187	29.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	29.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,217.00000	2,193	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		7.00000	7	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,240.00000	1,217	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		30.00000	31	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		83.00000	79	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,872.00000	1,893	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		10.00000	10	26.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,800.00000	3,824	26.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		3.00000	3	30.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,793.00000	5,817	30.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	34.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,791.00000	7,815	34.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,260.00000	4,236	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,261.00000	3,237	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,267.00000	2,242	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		6.00000	6	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,288.00000	1,265	18.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		28.00000	29	18.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		85.00000	82	24.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,825.00000	1,846	24.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		11.00000	10	26.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,750.00000	3,774	26.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		3.00000	3	30.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,743.00000	5,767	30.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	34.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,741.00000	7,765	34.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,460.00000	4,436	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,461.00000	3,437	30.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	30.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,465.00000	2,441	25.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	25.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,481.00000	1,457	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		21.00000	21	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		98.00000	94	24.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,638.00000	1,658	24.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		13.00000	13	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,553.00000	3,577	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		4.00000	4	30.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,543.00000	5,568	30.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		2.00000	1	33.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,541.00000	7,565	33.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,160.00000	4,136	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,161.00000	3,137	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,168.00000	2,144	23.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		7.00000	8	23.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,192.00000	1,169	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		32.00000	33	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		80.00000	77	25.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,920.00000	1,941	25.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		10.00000	9	26.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,849.00000	3,873	26.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		3.00000	3	30.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,843.00000	5,867	30.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	34.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,841.00000	7,865	34.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,060.00000	4,036	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,062.00000	3,038	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,069.00000	2,045	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	9	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,097.00000	1,075	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		37.00000	39	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		75.00000	72	25.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,015.00000	2,036	25.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		9.00000	8	26.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,948.00000	3,972	26.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		3.00000	3	31.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,943.00000	5,967	31.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	34.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,941.00000	7,965	34.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,960.00000	3,936	33.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	33.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,962.00000	2,938	28.50	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	3.95	Put		2.00000	2	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,970.00000	1,946	22.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		10.00000	10	22.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		1,007.00000	985	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		47.00000	49	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		69.00000	66	25.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,109.00000	2,130	25.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		8.00000	8	27.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,048.00000	4,072	27.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		3.00000	3	31.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,043.00000	6,067	31.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	34.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,041.00000	8,065	34.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		4,010.00000	3,986	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		3,012.00000	2,988	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		2,020.00000	1,996	22.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		9.00000	10	22.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		1,050.00000	1,028	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		40.00000	42	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		73.00000	70	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,063.00000	2,084	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		8.00000	8	26.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		3,998.00000	4,022	26.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		3.00000	3	31.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		5,993.00000	6,017	31.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		1.00000	1	34.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		7,991.00000	8,015	34.41	0.00	0	0.00

Total for Derivatives:							243,788,079.78	6,466	1,169,585.00
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Grand Total:							243,788,079.78	6,466	1,169,585.00
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