



Daily MTM Report

Daily summary for 19/08/2009

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			7.49000	7.52500			0.00	0	0.00
R155 On 31/08/2011 Bond			7.51000	7.54500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.18000	8.21000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.73500	8.76500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.23000	8.25500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.70500	8.74000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.70500	8.74500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.26000	8.27500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.80000	8.83000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.80500	8.84000			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			8.30000	8.32500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			8.08600	8.09640		20.40	15,694,926.00	1,941	267,476.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		333.00000	321	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		86.00000	85	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		186.00000	175	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		189.00000	189	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		147.00000	137	21.79	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		251.00000	251	21.79	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		57.00000	51	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		560.00000	565	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		165.00000	155	21.44	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		219.00000	219	21.44	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		208.00000	197	20.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		162.00000	161	20.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		533.00000	521	22.08	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		36.00000	35	22.08	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		297.00000	285	20.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		101.00000	99	20.82	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		370.00000	358	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		73.00000	72	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		264.00000	252	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		118.00000	116	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		264.00000	252	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		118.00000	116	20.61	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		667.00000	655	22.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		20.00000	19	22.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		408.00000	396	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		62.00000	60	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		131.00000	121	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		284.00000	285	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		621.00000	609	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		25.00000	23	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		116.00000	107	22.48	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		320.00000	321	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		45.00000	40	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		648.00000	654	25.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.35	Call			103.00000	95	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			357.00000	359	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			92.00000	84	23.17	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			395.00000	398	23.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			233.00000	221	20.40	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			136.00000	135	20.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			25.00000	22	26.99	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			879.00000	886	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			81.00000	74	23.52	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			435.00000	438	23.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			72.00000	65	23.87	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			476.00000	479	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			855.00000	844	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			9.00000	8	23.54	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			40.00000	35	25.60	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			694.00000	699	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			81.00000	74	23.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			435.00000	438	23.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			50.00000	45	24.91	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			604.00000	609	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			36.00000	31	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			739.00000	745	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			45.00000	40	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			648.00000	654	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			64.00000	58	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			518.00000	522	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			28.00000	25	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			832.00000	839	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			20.00000	17	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			974.00000	981	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			15.00000	13	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,118.00000	1,127	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			12.00000	10	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,216.00000	1,224	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			10.00000	8	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,313.00000	1,322	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			11.00000	9	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,264.00000	1,273	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			6.00000	5	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,559.00000	1,569	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1.00000	1	33.87	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,304.00000	2,315	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			4.00000	3	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,707.00000	1,717	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			2.00000	2	32.68	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	10.05	Put			1,956.00000	1,966	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			3.00000	3	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,757.00000	1,767	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			5.00000	4	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,608.00000	1,618	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			4.00000	4	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,658.00000	1,668	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			3.00000	2	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,806.00000	1,816	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			3.00000	2	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,806.00000	1,816	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1.00000	1	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,155.00000	2,165	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1.00000	1	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,205.00000	2,215	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1.00000	1	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,255.00000	2,265	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1.00000	1	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,255.00000	2,265	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1.00000	1	34.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,404.00000	2,415	34.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,604.00000	2,614	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	35.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,854.00000	2,864	35.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	47.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,904.00000	4,914	47.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,754.00000	2,764	35.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,704.00000	2,714	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,654.00000	2,664	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1.00000	1	34.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,354.00000	2,365	34.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1.00000	1	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,105.00000	2,115	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	0	34.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,504.00000	2,514	34.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	34.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,554.00000	2,564	34.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			2.00000	1	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,005.00000	2,015	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			3.00000	2	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,856.00000	1,866	32.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.15	Call			2.00000	1	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,055.00000	2,065	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	0	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,454.00000	2,464	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	0	34.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,504.00000	2,514	34.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,754.00000	2,764	35.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	0	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,454.00000	2,464	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1.00000	1	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,205.00000	2,215	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1.00000	1	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,105.00000	2,115	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			2.00000	2	32.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,906.00000	1,916	32.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	37.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,204.00000	3,214	37.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			6.00000	5	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,510.00000	1,519	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			5.00000	4	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,608.00000	1,618	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			4.00000	3	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,707.00000	1,717	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1.00000	1	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,304.00000	2,315	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			7.00000	6	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,461.00000	1,470	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			6.00000	5	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,559.00000	1,569	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			8.00000	7	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,412.00000	1,421	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			2.00000	1	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,005.00000	2,015	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	35.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,804.00000	2,814	35.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	35.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,904.00000	2,914	35.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			2.00000	1	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,055.00000	2,065	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	36.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,954.00000	2,964	36.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,054.00000	3,064	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	35.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,704.00000	2,714	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	36.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,954.00000	2,964	36.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	37.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,154.00000	3,164	37.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	35.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,804.00000	2,814	35.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,004.00000	3,014	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			2.00000	2	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,956.00000	1,966	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,004.00000	3,014	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	37.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,104.00000	3,114	37.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	34.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,554.00000	2,564	34.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,054.00000	3,064	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	38.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,254.00000	3,264	38.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			16.00000	14	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,070.00000	1,078	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			9.00000	7	30.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,363.00000	1,371	30.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			7.00000	6	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,461.00000	1,470	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			18.00000	16	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,022.00000	1,030	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			10.00000	8	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,313.00000	1,322	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			13.00000	11	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,167.00000	1,175	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			9.00000	7	30.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,363.00000	1,371	30.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			3.00000	3	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,757.00000	1,767	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			3.00000	2	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,856.00000	1,866	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			15.00000	13	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,118.00000	1,127	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			6.00000	5	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,510.00000	1,519	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			20.00000	17	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			974.00000	981	27.68	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	9.00	Call			23.00000	20	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			926.00000	934	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			18.00000	16	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,022.00000	1,030	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,696.00000	4,686	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,196.00000	3,186	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,697.00000	1,686	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	45.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,304.00000	4,314	45.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,804.00000	5,814	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,304.00000	7,314	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,896.00000	4,886	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,396.00000	3,386	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,897.00000	1,886	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			448.00000	436	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			52.00000	50	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	44.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,104.00000	4,114	44.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	50.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,604.00000	5,614	50.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,104.00000	7,114	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,946.00000	4,936	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,446.00000	3,436	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,946.00000	1,936	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			490.00000	478	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			43.00000	42	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	43.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,054.00000	4,064	43.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	50.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,554.00000	5,564	50.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,054.00000	7,064	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			32.00000	28	26.29	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	8.85	Put		785.00000	792	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		11.00000	9	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,264.00000	1,273	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,198.00000	1,188	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		2.00000	2	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		713.00000	702	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		16.00000	16	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,397.00000	1,387	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		1.00000	1	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		903.00000	892	23.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		7.00000	6	23.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,447.00000	1,437	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		1.00000	1	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		952.00000	941	23.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		5.00000	5	23.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,497.00000	1,486	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		1.00000	0	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,001.00000	990	24.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		4.00000	4	24.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	40.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,504.00000	3,514	40.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	46.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,504.00000	4,514	46.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	40.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,604.00000	3,614	40.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	46.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,604.00000	4,614	46.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,347.00000	1,337	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		1.00000	1	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	41.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,654.00000	3,664	41.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	47.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,654.00000	4,664	47.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,298.00000	1,287	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		1.00000	1	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		807.00000	796	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		11.00000	10	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		370.00000	358	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		73.00000	72	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	41.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,704.00000	3,714	41.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	47.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,704.00000	4,714	47.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	40.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,554.00000	3,564	40.35	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	12.65	Call			0.00000	0	46.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,554.00000	4,564	46.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,597.00000	1,586	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,099.00000	1,088	24.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			3.00000	2	24.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	39.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,404.00000	3,414	39.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	46.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,404.00000	4,414	46.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,647.00000	1,636	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,149.00000	1,138	24.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			2.00000	2	24.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	38.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,354.00000	3,364	38.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	45.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,354.00000	4,364	45.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,797.00000	1,786	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	44.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,204.00000	4,214	44.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,847.00000	1,836	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	44.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,154.00000	4,164	44.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,747.00000	1,736	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,248.00000	1,237	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			1.00000	1	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			760.00000	749	23.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			13.00000	13	23.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	45.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,254.00000	4,264	45.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,196.00000	2,186	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	42.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,804.00000	3,814	42.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,246.00000	2,236	31.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	31.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			32.00000	28	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			785.00000	792	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,754.00000	3,764	41.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,246.00000	4,236	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,246.00000	3,236	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	51.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,754.00000	5,764	51.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,146.00000	4,136	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,146.00000	3,136	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,146.00000	2,136	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,149.00000	1,138	24.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			2.00000	2	24.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	51.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,854.00000	5,864	51.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			4,096.00000	4,086	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			3,096.00000	3,086	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			2,096.00000	2,086	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			5,904.00000	5,914	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,996.00000	3,986	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,996.00000	2,986	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,996.00000	1,986	31.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	31.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,004.00000	6,014	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,846.00000	3,836	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,846.00000	2,836	28.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	28.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,154.00000	6,164	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,796.00000	3,786	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,796.00000	2,786	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,204.00000	6,214	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,696.00000	3,686	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	27.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,696.00000	2,686	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	38.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,304.00000	3,314	38.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	47.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,804.00000	4,814	47.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,304.00000	6,314	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,746.00000	3,736	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,746.00000	2,736	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	47.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,754.00000	4,764	47.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,254.00000	6,264	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,896.00000	3,886	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,896.00000	2,886	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,104.00000	6,114	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,196.00000	4,186	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,296.00000	4,286	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,296.00000	3,286	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,296.00000	2,286	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,298.00000	1,287	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			1.00000	1	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	50.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,704.00000	5,714	50.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,346.00000	4,336	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,346.00000	3,336	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,346.00000	2,336	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	50.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,654.00000	5,664	50.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			4,046.00000	4,036	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			3,046.00000	3,036	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put		0.00000	0	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		2,046.00000	2,036	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	0	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		1,050.00000	1,039	24.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		3.00000	3	24.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	46.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		4,454.00000	4,464	46.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		5,954.00000	5,964	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		3,946.00000	3,936	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		2,946.00000	2,936	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	51.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		6,054.00000	6,064	51.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.21910	8.22960		21.42	895,881.90	109	85,320.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		698.00000	688	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		168.00000	169	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		395.00000	387	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		416.00000	418	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		162.00000	156	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,132.00000	1,137	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		358.00000	350	22.04	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		479.00000	481	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		415.00000	407	21.42	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		386.00000	387	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		415.00000	407	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		386.00000	387	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		7.00000	6	34.55	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,777.00000	4,787	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		489.00000	480	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		309.00000	311	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		57.00000	55	30.69	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,378.00000	2,385	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		17.00000	16	35.38	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,088.00000	4,097	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		572.00000	563	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		243.00000	244	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		93.00000	89	28.43	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,763.00000	1,770	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		516.00000	506	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		286.00000	287	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		464.00000	454	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		334.00000	335	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		489.00000	480	21.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Put		309.00000	311	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		957.00000	947	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		77.00000	78	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		602.00000	592	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		222.00000	223	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		232.00000	226	23.90	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		803.00000	807	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		543.00000	534	21.07	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		264.00000	265	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		255.00000	248	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		726.00000	729	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		439.00000	430	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		359.00000	361	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		376.00000	368	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		447.00000	449	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		341.00000	333	22.25	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		512.00000	514	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		309.00000	302	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		580.00000	583	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		295.00000	287	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		615.00000	618	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		325.00000	317	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		545.00000	548	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		543.00000	534	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		264.00000	265	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		376.00000	368	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		447.00000	449	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		325.00000	317	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		545.00000	548	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		358.00000	350	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		479.00000	481	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		126.00000	121	26.78	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,396.00000	1,402	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		295.00000	287	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		615.00000	618	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		281.00000	273	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		651.00000	654	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		281.00000	273	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		651.00000	654	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		244.00000	237	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		764.00000	768	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		268.00000	261	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		688.00000	691	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		917.00000	907	20.31	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		87.00000	88	20.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			212.00000	205	24.31	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			882.00000	886	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			202.00000	196	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			923.00000	927	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			212.00000	205	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			882.00000	886	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			222.00000	215	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			842.00000	846	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			255.00000	248	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			726.00000	729	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			193.00000	187	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			964.00000	968	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			169.00000	164	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,089.00000	1,094	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			149.00000	143	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,219.00000	1,224	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			137.00000	132	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,307.00000	1,313	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			131.00000	126	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,352.00000	1,357	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			149.00000	143	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,219.00000	1,224	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			121.00000	116	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,441.00000	1,447	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			131.00000	126	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,352.00000	1,357	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			100.00000	96	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,670.00000	1,677	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			78.00000	75	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,998.00000	2,005	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			86.00000	83	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,857.00000	1,864	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			96.00000	92	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,716.00000	1,723	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			96.00000	92	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,716.00000	1,723	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			83.00000	80	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,904.00000	1,911	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			67.00000	64	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,187.00000	2,195	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			62.00000	59	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,282.00000	2,290	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			59.00000	57	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,330.00000	2,338	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			55.00000	52	30.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,425.00000	2,433	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		47.00000	45	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,618.00000	2,626	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		40.00000	38	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,860.00000	2,869	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		41.00000	39	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,812.00000	2,820	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		44.00000	42	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,715.00000	2,723	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		69.00000	66	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,140.00000	2,147	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		64.00000	61	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,235.00000	2,242	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		53.00000	51	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,473.00000	2,481	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		49.00000	47	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,570.00000	2,578	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		47.00000	45	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,618.00000	2,626	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		75.00000	72	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,046.00000	2,053	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		80.00000	77	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,951.00000	1,958	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		57.00000	55	30.69	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,378.00000	2,385	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		51.00000	49	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,521.00000	2,530	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		80.00000	77	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,951.00000	1,958	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		37.00000	35	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,958.00000	2,966	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		38.00000	36	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,909.00000	2,917	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		34.00000	32	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,104.00000	3,113	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		36.00000	34	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,006.00000	3,015	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		17.00000	16	35.38	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,088.00000	4,097	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		28.00000	26	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,398.00000	3,407	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		30.00000	28	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,300.00000	3,309	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		22.00000	21	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,792.00000	3,802	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		15.00000	14	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,186.00000	4,195	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		9.00000	9	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,580.00000	4,589	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		5.00000	5	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,976.00000	4,986	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		23.00000	22	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,694.00000	3,703	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		10.00000	10	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,481.00000	4,491	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		6.00000	6	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,876.00000	4,887	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		177.00000	171	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,047.00000	1,052	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		108.00000	103	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,578.00000	1,584	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		21.00000	20	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,891.00000	3,901	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		5.00000	4	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,075.00000	5,085	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		116.00000	112	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,487.00000	1,493	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		75.00000	72	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,046.00000	2,053	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		32.00000	30	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,202.00000	3,211	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		12.00000	11	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,382.00000	4,392	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		232.00000	226	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		803.00000	807	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		25.00000	23	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,595.00000	3,604	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		3.00000	3	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,373.00000	5,384	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		14.00000	13	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,284.00000	4,294	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		6.00000	6	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,876.00000	4,887	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		2.00000	2	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,473.00000	5,483	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		26.00000	25	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,497.00000	3,506	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		8.00000	7	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,678.00000	4,688	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		3.00000	3	33.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,274.00000	5,284	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		20.00000	19	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,990.00000	4,000	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		9.00000	9	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,580.00000	4,589	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		4.00000	4	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,174.00000	5,185	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		142.00000	137	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,263.00000	1,268	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		89.00000	86	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,810.00000	1,817	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		25.00000	24	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,546.00000	3,555	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		16.00000	15	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,137.00000	4,146	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		7.00000	7	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,728.00000	4,738	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		3.00000	3	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,324.00000	5,334	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		25.00000	23	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,595.00000	3,604	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		155.00000	150	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,175.00000	1,181	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		40.00000	38	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,860.00000	2,869	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		27.00000	26	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,447.00000	3,456	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		19.00000	18	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,039.00000	4,048	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		9.00000	8	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,629.00000	4,639	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		177.00000	171	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,047.00000	1,052	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		21.00000	20	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,891.00000	3,901	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		104.00000	100	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,624.00000	1,630	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		43.00000	41	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,763.00000	2,771	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		29.00000	27	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,349.00000	3,358	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		20.00000	19	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,941.00000	3,950	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		5.00000	5	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,025.00000	5,035	34.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call			34.00000	32	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,104.00000	3,113	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			732.00000	722	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			152.00000	153	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			222.00000	215	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			842.00000	846	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			35.00000	33	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,055.00000	3,064	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			24.00000	23	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,644.00000	3,654	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			767.00000	757	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			137.00000	138	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			162.00000	156	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,132.00000	1,137	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			33.00000	31	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,153.00000	3,162	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			23.00000	21	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,743.00000	3,752	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			13.00000	12	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,333.00000	4,343	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			2.00000	2	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,523.00000	5,533	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			23.00000	22	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,694.00000	3,703	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			2.00000	2	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,672.00000	5,683	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			2.00000	2	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,573.00000	5,583	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			24.00000	23	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,644.00000	3,654	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			14.00000	14	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,235.00000	4,244	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			3.00000	2	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,423.00000	5,433	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			2.00000	1	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,772.00000	5,782	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			698.00000	688	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			168.00000	169	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			27.00000	26	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,447.00000	3,456	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			9.00000	8	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,629.00000	4,639	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			1.00000	1	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,822.00000	5,832	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			4.00000	3	34.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,224.00000	5,234	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			665.00000	655	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			185.00000	186	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			4.00000	4	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,125.00000	5,135	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,039.00000	1,029	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			60.00000	60	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			268.00000	261	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			688.00000	691	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			11.00000	10	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,432.00000	4,441	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			6.00000	6	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,827.00000	4,837	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,082.00000	1,071	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			52.00000	52	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			803.00000	793	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			123.00000	124	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			202.00000	196	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			923.00000	927	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			46.00000	44	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,666.00000	2,674	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			29.00000	27	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,349.00000	3,358	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			4.00000	4	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,125.00000	5,135	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			998.00000	987	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			68.00000	68	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,358.00000	1,347	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			28.00000	28	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			698.00000	688	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			168.00000	169	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,405.00000	1,394	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			25.00000	25	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			78.00000	75	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,998.00000	2,005	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,311.00000	1,300	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			31.00000	31	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			665.00000	655	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			185.00000	186	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			72.00000	69	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,093.00000	2,100	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			16.00000	15	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,137.00000	4,146	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,311.00000	1,300	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			31.00000	31	20.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,452.00000	1,442	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			23.00000	23	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,680.00000	4,669	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,180.00000	3,170	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,692.00000	1,682	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			13.00000	13	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	0	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,321.00000	7,331	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,930.00000	4,919	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,430.00000	3,420	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,937.00000	1,926	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			7.00000	7	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			633.00000	623	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			203.00000	204	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,071.00000	7,081	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			11.00000	10	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,432.00000	4,441	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,230.00000	3,220	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,234.00000	2,223	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	4	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,264.00000	1,254	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			35.00000	35	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,432.00000	2,422	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			1.00000	1	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,371.00000	6,382	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	1	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,921.00000	6,931	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,480.00000	3,469	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,482.00000	2,472	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,500.00000	1,489	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			20.00000	20	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	1	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,021.00000	7,031	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,380.00000	3,370	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	0	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,383.00000	2,372	25.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,121.00000	7,131	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,330.00000	3,320	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,333.00000	2,322	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			3.00000	3	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,171.00000	7,181	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,580.00000	3,569	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,582.00000	2,571	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,596.00000	1,585	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			16.00000	16	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,630.00000	3,619	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,632.00000	2,621	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,644.00000	1,634	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			14.00000	14	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			1.00000	1	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,871.00000	6,881	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,780.00000	3,769	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,781.00000	2,771	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			2.00000	2	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,790.00000	1,779	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			10.00000	10	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			878.00000	868	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			99.00000	99	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			89.00000	86	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,810.00000	1,817	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			1.00000	1	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,721.00000	6,732	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,880.00000	3,869	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,881.00000	2,870	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,888.00000	1,877	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			8.00000	8	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			1.00000	1	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,621.00000	6,632	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,930.00000	3,919	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	34.73	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	5.30	Call			2,931.00000	2,920	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			1.00000	1	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,571.00000	6,582	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,980.00000	3,969	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,981.00000	2,970	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,986.00000	1,975	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			6.00000	6	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			1.00000	1	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,521.00000	6,532	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,830.00000	3,819	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,831.00000	2,820	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,839.00000	1,828	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			9.00000	9	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			1.00000	1	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,671.00000	6,682	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,180.00000	4,169	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,184.00000	2,173	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			4.00000	4	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,218.00000	1,208	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			38.00000	38	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			1.00000	1	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,321.00000	6,332	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,280.00000	4,269	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,280.00000	3,270	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,283.00000	2,273	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			31.00000	29	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,251.00000	3,260	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			1.00000	1	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,221.00000	6,232	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			2.00000	2	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,722.00000	5,732	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,721.00000	7,731	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			21.00000	20	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,842.00000	3,851	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	36.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put		7,821.00000	7,831	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		4,080.00000	4,069	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		3,080.00000	3,070	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		2,085.00000	2,074	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		5.00000	5	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		1,127.00000	1,116	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		47.00000	47	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		1.00000	1	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		5,922.00000	5,932	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		7,921.00000	7,931	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		1.00000	1	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,021.00000	6,032	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,021.00000	8,031	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		4,030.00000	4,019	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		3,031.00000	3,020	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		2,035.00000	2,025	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		6.00000	6	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,082.00000	1,071	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		52.00000	52	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		1.00000	1	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		5,972.00000	5,982	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		7,971.00000	7,981	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		1.00000	1	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,171.00000	6,182	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,171.00000	8,181	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,221.00000	8,231	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,730.00000	3,719	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,731.00000	2,721	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	2	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,741.00000	1,731	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		11.00000	11	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		840.00000	830	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		111.00000	111	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		1.00000	1	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,271.00000	6,282	33.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,271.00000	8,281	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			1.00000	1	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,071.00000	6,082	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,071.00000	8,081	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			4,230.00000	4,219	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			7,771.00000	7,781	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			4,380.00000	4,369	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			2.00000	2	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			5,622.00000	5,633	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	36.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			7,621.00000	7,631	36.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			4,130.00000	4,119	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			3,130.00000	3,120	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			1.00000	1	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			2,134.00000	2,124	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			5.00000	5	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			1,172.00000	1,162	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			43.00000	43	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			1.00000	1	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			5,872.00000	5,882	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			7,871.00000	7,881	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			4,330.00000	4,319	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			7,671.00000	7,681	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			1.00000	1	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,121.00000	6,132	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,121.00000	8,131	36.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.34890		8.35890		21.65	292,211.50	35	2,846.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			923.00000	915	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			214.00000	216	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			550.00000	543	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			541.00000	544	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			236.00000	232	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,527.00000	1,533	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			513.00000	506	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			604.00000	607	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 15/03/2010 Currency Future	8.40	Call			531.00000	524	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			572.00000	575	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			495.00000	488	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			636.00000	640	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			572.00000	564	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			513.00000	516	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			113.00000	110	29.83	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,804.00000	2,811	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			617.00000	609	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			458.00000	460	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			320.00000	315	24.21	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,111.00000	1,116	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			690.00000	683	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			381.00000	384	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			640.00000	633	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			431.00000	434	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			594.00000	586	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			485.00000	488	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			665.00000	657	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			406.00000	408	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			716.00000	709	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			357.00000	360	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			66.00000	65	32.98	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,007.00000	4,016	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			478.00000	472	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			669.00000	673	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			211.00000	207	26.46	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,702.00000	1,708	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			446.00000	440	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			737.00000	741	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			462.00000	455	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			703.00000	706	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			431.00000	425	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			772.00000	776	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			417.00000	411	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			808.00000	812	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			377.00000	371	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			918.00000	922	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			341.00000	336	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,032.00000	1,037	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			364.00000	359	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			955.00000	960	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			389.00000	384	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			880.00000	885	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			291.00000	286	24.69	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	9.30	Put		1,232.00000	1,237	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		274.00000	269	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,315.00000	1,320	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		250.00000	246	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,441.00000	1,447	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		265.00000	261	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,356.00000	1,362	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		236.00000	232	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,527.00000	1,533	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		91.00000	89	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,232.00000	3,240	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		243.00000	238	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,484.00000	1,490	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		205.00000	201	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,746.00000	1,752	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		189.00000	185	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,880.00000	1,886	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		166.00000	163	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,107.00000	2,114	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		184.00000	181	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,925.00000	1,932	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		199.00000	196	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,790.00000	1,797	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		199.00000	196	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,790.00000	1,797	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		179.00000	176	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,971.00000	1,977	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		179.00000	176	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,971.00000	1,977	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		149.00000	146	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,291.00000	2,298	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		145.00000	142	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,337.00000	2,344	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		154.00000	150	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,245.00000	2,252	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		142.00000	139	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,383.00000	2,390	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		131.00000	128	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,522.00000	2,529	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		115.00000	113	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,756.00000	2,764	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		102.00000	100	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,993.00000	3,001	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		105.00000	102	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,946.00000	2,954	30.21	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	11.10	Call			110.00000	107	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,851.00000	2,859	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			107.00000	105	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,898.00000	2,906	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			124.00000	122	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,615.00000	2,623	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			128.00000	125	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,569.00000	2,576	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			118.00000	116	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,709.00000	2,717	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			113.00000	110	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,804.00000	2,811	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			121.00000	119	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,662.00000	2,670	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			134.00000	132	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,475.00000	2,483	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			142.00000	139	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,383.00000	2,390	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			128.00000	125	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,569.00000	2,576	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			100.00000	98	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,041.00000	3,049	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			94.00000	92	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,175.00000	3,183	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			98.00000	95	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,089.00000	3,097	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			98.00000	95	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,089.00000	3,097	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			96.00000	93	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,137.00000	3,144	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			86.00000	84	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,377.00000	3,385	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			93.00000	91	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,184.00000	3,192	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			82.00000	80	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,473.00000	3,481	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			89.00000	87	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,280.00000	3,288	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			87.00000	85	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,329.00000	3,337	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			223.00000	219	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,614.00000	1,620	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			189.00000	185	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,880.00000	1,886	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			171.00000	167	27.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,062.00000	2,068	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		162.00000	159	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,153.00000	2,160	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		59.00000	58	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,250.00000	4,259	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		258.00000	253	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,399.00000	1,404	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		87.00000	85	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,329.00000	3,337	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		37.00000	36	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,378.00000	5,387	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		282.00000	277	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,273.00000	1,278	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		124.00000	122	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,615.00000	2,623	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		39.00000	38	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,230.00000	5,239	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		300.00000	295	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,191.00000	1,196	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		41.00000	40	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,132.00000	5,141	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		310.00000	305	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,151.00000	1,156	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		110.00000	107	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,851.00000	2,859	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		42.00000	41	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,083.00000	5,092	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		330.00000	325	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,071.00000	1,076	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		43.00000	42	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,984.00000	4,993	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		79.00000	77	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,570.00000	3,578	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		34.00000	33	35.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,625.00000	5,634	35.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		229.00000	225	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,570.00000	1,576	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		84.00000	82	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,425.00000	3,433	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		80.00000	78	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,521.00000	3,530	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		35.00000	34	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,576.00000	5,585	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		79.00000	77	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,570.00000	3,578	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			76.00000	74	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,667.00000	3,675	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			73.00000	71	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,764.00000	3,772	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			32.00000	31	36.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,823.00000	5,832	36.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			216.00000	212	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,658.00000	1,664	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			100.00000	98	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,041.00000	3,049	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			80.00000	78	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,521.00000	3,530	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			77.00000	75	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,618.00000	3,626	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			33.00000	32	36.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,674.00000	5,684	36.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			36.00000	35	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,477.00000	5,486	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			291.00000	286	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,232.00000	1,237	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			40.00000	39	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,181.00000	5,190	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			403.00000	397	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			844.00000	848	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			45.00000	44	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,886.00000	4,895	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			364.00000	359	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			955.00000	960	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			138.00000	135	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,429.00000	2,436	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			107.00000	105	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,898.00000	2,906	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			42.00000	41	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,034.00000	5,042	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			121.00000	119	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,662.00000	2,670	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			96.00000	93	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,137.00000	3,144	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			39.00000	38	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,280.00000	5,289	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			145.00000	142	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,337.00000	2,344	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			138.00000	135	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,429.00000	2,436	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			44.00000	43	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		4,935.00000	4,944	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		352.00000	347	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		994.00000	998	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		38.00000	37	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,329.00000	5,338	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		46.00000	45	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,837.00000	4,846	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		158.00000	155	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,199.00000	2,206	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		49.00000	48	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,690.00000	4,699	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		162.00000	159	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,153.00000	2,160	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		50.00000	49	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,641.00000	4,650	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		52.00000	51	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,543.00000	4,552	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		175.00000	171	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,016.00000	2,023	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		166.00000	163	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,107.00000	2,114	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		51.00000	50	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,592.00000	4,601	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		194.00000	190	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,835.00000	1,841	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		61.00000	59	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,202.00000	4,210	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		216.00000	212	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,658.00000	1,664	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		64.00000	62	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,105.00000	4,113	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		743.00000	735	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		334.00000	337	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		65.00000	63	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,056.00000	4,064	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		184.00000	181	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,925.00000	1,932	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		175.00000	171	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,016.00000	2,023	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		56.00000	54	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,397.00000	4,405	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		211.00000	207	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,702.00000	1,708	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		62.00000	61	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,153.00000	4,162	33.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			771.00000	763	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			312.00000	314	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			229.00000	225	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,570.00000	1,576	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			265.00000	261	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,356.00000	1,362	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			65.00000	63	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,056.00000	4,064	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			956.00000	948	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			197.00000	199	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			990.00000	982	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			181.00000	183	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			282.00000	277	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,273.00000	1,278	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			67.00000	66	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,959.00000	3,967	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,025.00000	1,016	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			166.00000	167	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,709.00000	4,699	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,213.00000	3,203	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	4	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,743.00000	1,733	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			34.00000	35	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			57.00000	55	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,348.00000	4,356	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			17.00000	17	38.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,309.00000	7,318	38.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,959.00000	4,949	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,462.00000	3,452	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	3	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,978.00000	1,969	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			20.00000	20	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			19.00000	19	37.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,060.00000	7,070	37.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,174.00000	1,165	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			115.00000	116	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			330.00000	325	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,071.00000	1,076	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			310.00000	305	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,151.00000	1,156	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			243.00000	238	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,484.00000	1,490	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			74.00000	72	32.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,715.00000	3,723	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,263.00000	3,253	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		4.00000	4	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,272.00000	2,262	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		13.00000	13	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,341.00000	1,332	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		82.00000	83	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		71.00000	70	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,812.00000	3,821	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		47.00000	46	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,788.00000	4,797	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,412.00000	3,402	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		3.00000	3	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,420.00000	2,410	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		11.00000	11	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,471.00000	1,462	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		62.00000	63	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,469.00000	2,459	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		10.00000	10	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,516.00000	1,506	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		57.00000	57	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,511.00000	3,501	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	2	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,519.00000	2,509	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		10.00000	10	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,560.00000	1,551	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		51.00000	52	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		800.00000	792	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		291.00000	293	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,312.00000	3,302	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		3.00000	3	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,321.00000	2,311	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		12.00000	12	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,384.00000	1,375	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		75.00000	76	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,611.00000	3,601	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,617.00000	2,608	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		9.00000	9	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,651.00000	1,641	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		42.00000	43	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		860.00000	852	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		251.00000	253	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,661.00000	3,651	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	29.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,667.00000	2,657	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	8	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,697.00000	1,687	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			38.00000	38	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			891.00000	883	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			232.00000	234	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			69.00000	67	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,910.00000	3,918	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,810.00000	3,800	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,816.00000	2,806	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			7.00000	7	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,836.00000	1,827	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			28.00000	28	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			48.00000	47	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,739.00000	4,748	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,860.00000	3,850	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,865.00000	2,855	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			6.00000	6	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,884.00000	1,874	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			25.00000	25	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,960.00000	3,950	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,965.00000	2,955	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			6.00000	6	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,097.00000	1,088	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			138.00000	139	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,910.00000	3,900	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,915.00000	2,905	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			6.00000	6	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,931.00000	1,921	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			22.00000	22	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			1,060.00000	1,052	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			151.00000	153	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,761.00000	3,751	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,766.00000	2,756	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			7.00000	7	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,790.00000	1,780	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			31.00000	31	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			4,010.00000	4,000	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			3,014.00000	3,004	26.04	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	5.35	Put			5.00000	5	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			2,026.00000	2,017	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			17.00000	18	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,134.00000	1,125	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			125.00000	126	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			4,160.00000	4,150	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			3,163.00000	3,153	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			4.00000	4	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			2,174.00000	2,164	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			15.00000	15	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,256.00000	1,247	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			98.00000	98	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,259.00000	4,249	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			58.00000	57	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,299.00000	4,308	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			32.00000	31	36.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,773.00000	5,782	36.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			15.00000	14	38.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,756.00000	7,765	38.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			31.00000	30	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			5,872.00000	5,881	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			14.00000	14	38.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			7,855.00000	7,865	38.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			4,060.00000	4,050	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			3,064.00000	3,054	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			5.00000	5	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			2,075.00000	2,066	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			16.00000	17	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			30.00000	29	36.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			5,971.00000	5,980	36.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			14.00000	13	38.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			7,955.00000	7,964	38.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			29.00000	28	36.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,070.00000	6,079	36.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			13.00000	13	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,054.00000	8,064	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			30.00000	29	36.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,021.00000	6,030	36.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			14.00000	13	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,005.00000	8,014	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			27.00000	26	36.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,218.00000	6,227	36.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call		12.00000	12	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,203.00000	8,213	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		27.00000	26	36.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,268.00000	6,277	36.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		12.00000	11	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,253.00000	8,262	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,711.00000	3,701	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		2.00000	2	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,717.00000	2,707	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		8.00000	8	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		26.00000	25	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,317.00000	6,326	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		11.00000	11	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,302.00000	8,312	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		28.00000	28	36.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,119.00000	6,129	36.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		13.00000	12	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,104.00000	8,113	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		4,209.00000	4,199	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		2,223.00000	2,213	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		14.00000	14	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		1,298.00000	1,289	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		90.00000	90	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		70.00000	68	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		3,861.00000	3,869	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		15.00000	14	38.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		7,806.00000	7,815	38.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		4,309.00000	4,299	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		33.00000	32	36.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		5,724.00000	5,733	36.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		15.00000	14	38.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		7,706.00000	7,716	38.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		4,359.00000	4,349	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		3,362.00000	3,352	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		3.00000	3	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		2,370.00000	2,361	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		12.00000	12	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		1,427.00000	1,418	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		68.00000	69	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		15.00000	15	38.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		7,656.00000	7,666	38.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		4,110.00000	4,100	30.79	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	4.25	Put		1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		3,113.00000	3,103	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		5.00000	5	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		2,124.00000	2,115	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		16.00000	16	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		1,215.00000	1,206	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		106.00000	107	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		31.00000	30	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		5,922.00000	5,931	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		14.00000	13	38.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		7,905.00000	7,915	38.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		28.00000	27	36.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,169.00000	6,178	36.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		12.00000	12	38.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,153.00000	8,163	38.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.47650	8.48590		21.68	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		306.00000	303	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,820.00000	1,827	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,124.00000	1,118	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		238.00000	241	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		700.00000	695	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		615.00000	619	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		661.00000	656	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		675.00000	679	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		625.00000	620	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		739.00000	743	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		680.00000	675	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		644.00000	648	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		642.00000	637	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		706.00000	711	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		607.00000	603	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		771.00000	776	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		132.00000	130	30.80	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,796.00000	3,804	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		744.00000	738	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		558.00000	562	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		407.00000	404	24.24	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,321.00000	1,327	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		789.00000	784	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		503.00000	507	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,001.00000	994	20.32	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		315.00000	318	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		766.00000	761	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		530.00000	534	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		451.00000	447	23.70	0.00	0	21,795.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,165.00000	1,171	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		722.00000	716	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		586.00000	590	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		813.00000	808	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		477.00000	481	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		591.00000	586	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		805.00000	809	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		559.00000	554	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		873.00000	878	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		574.00000	570	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		839.00000	843	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		544.00000	539	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		908.00000	913	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		501.00000	497	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,015.00000	1,021	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		529.00000	525	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		943.00000	948	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		488.00000	484	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,052.00000	1,058	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		463.00000	459	23.57	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,127.00000	1,133	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		475.00000	471	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,089.00000	1,095	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		515.00000	511	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		979.00000	984	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		387.00000	384	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,402.00000	1,408	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		360.00000	357	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,524.00000	1,530	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		378.00000	375	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,442.00000	1,448	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		344.00000	340	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,608.00000	1,614	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		369.00000	366	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,483.00000	1,489	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		143.00000	141	30.25	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,557.00000	3,565	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		352.00000	348	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,566.00000	1,572	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		287.00000	284	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,951.00000	1,957	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		258.00000	256	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,172.00000	2,179	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		281.00000	278	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,995.00000	2,001	26.39	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	10.05	Call			300.00000	297	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,864.00000	1,870	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			407.00000	404	24.24	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,321.00000	1,327	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			889.00000	883	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			403.00000	407	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			336.00000	332	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,650.00000	1,656	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			320.00000	317	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,735.00000	1,741	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			293.00000	290	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,907.00000	1,914	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			269.00000	266	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,083.00000	2,090	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			122.00000	121	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,036.00000	4,044	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			863.00000	857	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			427.00000	431	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			328.00000	325	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,692.00000	1,698	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			313.00000	310	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,777.00000	1,784	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			275.00000	272	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,039.00000	2,046	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			264.00000	261	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,128.00000	2,134	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			120.00000	119	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,084.00000	4,092	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			320.00000	317	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,735.00000	1,741	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			269.00000	266	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,083.00000	2,090	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			247.00000	245	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,262.00000	2,268	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			114.00000	113	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,228.00000	4,236	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			300.00000	297	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,864.00000	1,870	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			264.00000	261	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,128.00000	2,134	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			253.00000	250	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,217.00000	2,224	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			242.00000	239	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,306.00000	2,313	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			232.00000	229	27.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,396.00000	2,403	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		108.00000	107	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,372.00000	4,380	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		328.00000	325	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,692.00000	1,698	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		116.00000	115	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,180.00000	4,188	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,030.00000	1,024	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		294.00000	297	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		397.00000	394	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,361.00000	1,367	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		313.00000	310	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,777.00000	1,784	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,061.00000	1,054	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		275.00000	278	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		336.00000	332	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,650.00000	1,656	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		130.00000	128	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,844.00000	3,852	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,092.00000	1,086	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		256.00000	259	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		418.00000	414	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,282.00000	1,288	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		397.00000	394	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,361.00000	1,367	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		128.00000	126	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,892.00000	3,900	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		428.00000	425	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,243.00000	1,248	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,736.00000	4,727	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,244.00000	3,234	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		8.00000	8	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,803.00000	1,794	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		67.00000	68	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		181.00000	179	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,945.00000	2,953	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		69.00000	68	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,834.00000	5,842	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		46.00000	45	36.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,310.00000	7,318	36.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,986.00000	4,977	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,492.00000	3,483	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	6	25.70	0.00	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			2,029.00000	2,020	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			43.00000	44	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			200.00000	198	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,714.00000	2,721	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			118.00000	117	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,132.00000	4,140	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			74.00000	73	34.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,588.00000	5,597	34.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			49.00000	48	36.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,063.00000	7,072	36.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,302.00000	1,294	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			166.00000	168	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			440.00000	436	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,204.00000	1,209	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			378.00000	375	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,442.00000	1,448	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			146.00000	144	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,510.00000	3,517	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,293.00000	3,284	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			7.00000	8	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,314.00000	2,305	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			28.00000	29	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,420.00000	1,413	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			135.00000	136	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			185.00000	183	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,899.00000	2,906	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			94.00000	92	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,808.00000	4,816	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,507.00000	2,498	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			21.00000	22	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,586.00000	1,578	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			100.00000	101	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			138.00000	137	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,653.00000	3,660	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			100.00000	98	32.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,614.00000	4,622	32.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			174.00000	172	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,038.00000	3,046	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			124.00000	122	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,988.00000	3,996	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			89.00000	88	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,953.00000	4,962	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,542.00000	3,532	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,556.00000	2,547	21.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put		20.00000	20	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,628.00000	1,620	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		93.00000	94	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		916.00000	910	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		380.00000	383	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		168.00000	166	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,132.00000	3,139	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		87.00000	86	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,051.00000	5,059	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,393.00000	3,383	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	7	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,410.00000	2,402	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		25.00000	25	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,502.00000	1,494	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		116.00000	118	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		838.00000	832	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		452.00000	456	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		237.00000	234	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,351.00000	2,358	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		159.00000	157	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,273.00000	3,281	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		83.00000	82	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,197.00000	5,205	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,343.00000	3,334	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	7	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,362.00000	2,353	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		26.00000	27	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,461.00000	1,453	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		125.00000	127	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		156.00000	154	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,320.00000	3,328	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		112.00000	111	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,276.00000	4,284	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		82.00000	81	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,246.00000	5,254	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		227.00000	224	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,441.00000	2,448	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		153.00000	152	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,367.00000	3,375	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		110.00000	109	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,324.00000	4,332	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		81.00000	80	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,295.00000	5,303	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		165.00000	163	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,179.00000	3,186	29.37	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 14/06/2010 Currency Future	13.50	Call			85.00000	84	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,100.00000	5,108	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,591.00000	3,582	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			5.00000	5	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,605.00000	2,595	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			19.00000	19	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,671.00000	1,663	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			85.00000	87	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			943.00000	937	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			357.00000	361	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			258.00000	256	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,172.00000	2,179	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			171.00000	169	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,085.00000	3,093	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			88.00000	87	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,002.00000	5,010	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,641.00000	3,632	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	5	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,653.00000	2,644	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			17.00000	18	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,715.00000	1,707	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			79.00000	80	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			972.00000	965	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			336.00000	339	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,691.00000	3,681	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,702.00000	2,693	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			16.00000	16	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,759.00000	1,750	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			73.00000	74	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			178.00000	176	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,992.00000	2,999	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			126.00000	124	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,940.00000	3,948	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			91.00000	90	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,905.00000	4,913	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,840.00000	3,830	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	4	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,849.00000	2,840	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			13.00000	13	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,892.00000	1,884	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			56.00000	57	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			188.00000	186	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,852.00000	2,860	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			95.00000	94	32.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,759.00000	4,767	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,890.00000	3,880	27.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	27.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,898.00000	2,889	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		12.00000	12	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,937.00000	1,929	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		51.00000	52	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		192.00000	190	28.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,806.00000	2,813	28.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		134.00000	132	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,748.00000	3,756	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		97.00000	95	32.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,711.00000	4,719	32.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,939.00000	3,930	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	4	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,947.00000	2,938	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		11.00000	11	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,983.00000	1,974	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		47.00000	48	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,157.00000	1,150	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		221.00000	224	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		196.00000	194	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,760.00000	2,767	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		136.00000	135	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,700.00000	3,708	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		98.00000	97	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,662.00000	4,670	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,989.00000	3,980	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,996.00000	2,987	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		10.00000	11	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,191.00000	1,184	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		205.00000	207	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,790.00000	3,781	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,800.00000	2,791	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	14	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,847.00000	1,839	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		61.00000	62	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		65.00000	64	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,079.00000	6,088	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		162.00000	160	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,226.00000	3,233	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		64.00000	63	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,128.00000	6,137	35.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			63.00000	62	35.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,177.00000	6,186	35.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			4,188.00000	4,179	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			3,194.00000	3,185	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			8.00000	8	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,218.00000	2,209	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			32.00000	33	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,341.00000	1,333	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			155.00000	157	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			107.00000	105	32.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,421.00000	4,429	32.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			69.00000	68	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			5,883.00000	5,891	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,238.00000	4,228	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,266.00000	2,257	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			30.00000	31	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,380.00000	1,373	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			144.00000	146	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			40.00000	40	37.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,804.00000	7,813	37.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			4,138.00000	4,129	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			3,145.00000	3,135	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			9.00000	9	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			2,170.00000	2,161	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			34.00000	35	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			68.00000	67	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			5,932.00000	5,940	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			39.00000	39	37.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			7,903.00000	7,912	37.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			4,039.00000	4,030	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			3,046.00000	3,036	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			10.00000	10	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			2,075.00000	2,066	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			39.00000	40	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,225.00000	1,218	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			189.00000	192	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			66.00000	65	34.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,030.00000	6,039	34.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			38.00000	38	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,003.00000	8,011	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			37.00000	36	37.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,101.00000	8,110	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		38.00000	37	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,052.00000	8,061	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		227.00000	224	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,441.00000	2,448	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		110.00000	109	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,324.00000	4,332	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		61.00000	60	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,275.00000	6,284	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		34.00000	34	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,249.00000	8,257	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		61.00000	60	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,275.00000	6,284	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,740.00000	3,731	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		4.00000	5	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,751.00000	2,742	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		15.00000	15	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		222.00000	220	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,486.00000	2,493	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		60.00000	59	35.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,324.00000	6,333	35.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		34.00000	33	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,298.00000	8,307	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		217.00000	215	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,531.00000	2,538	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		59.00000	59	35.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,374.00000	6,382	35.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		33.00000	32	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,347.00000	8,356	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		36.00000	35	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,150.00000	8,159	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		40.00000	39	37.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		7,854.00000	7,863	37.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,287.00000	4,278	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		70.00000	69	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,784.00000	5,793	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		41.00000	40	37.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,755.00000	7,764	37.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,337.00000	4,328	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		71.00000	70	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,735.00000	5,744	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		41.00000	41	37.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,705.00000	7,714	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			13.33980	13.37760		18.71	0.00	0	26,585.00
£ / R On 14/09/2009 Currency Future	13.40	Call		263.00000	242	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		286.00000	302	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		284.00000	261	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		256.00000	271	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		263.00000	242	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		286.00000	302	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		245.00000	224	19.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		317.00000	334	19.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		211.00000	193	19.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		384.00000	403	19.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		183.00000	166	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		455.00000	476	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		183.00000	166	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		455.00000	476	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		375.00000	348	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		197.00000	209	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		442.00000	414	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		165.00000	174	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		552.00000	521	20.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		125.00000	131	20.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		478.00000	448	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		150.00000	158	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		591.00000	559	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		113.00000	119	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		671.00000	637	20.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		93.00000	98	20.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		515.00000	484	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		137.00000	144	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		375.00000	348	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		197.00000	209	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		284.00000	261	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		256.00000	271	18.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		196.00000	179	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		419.00000	439	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		227.00000	208	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		350.00000	368	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		313.00000	289	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		235.00000	249	18.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		408.00000	380	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		181.00000	191	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		442.00000	414	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		165.00000	174	19.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		591.00000	559	20.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Put			113.00000	119	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			343.00000	318	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			216.00000	228	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			408.00000	380	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			181.00000	191	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			712.00000	678	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			85.00000	88	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			631.00000	598	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			103.00000	108	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			98.00000	88	23.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			820.00000	848	23.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			147.00000	133	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			570.00000	594	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			128.00000	116	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			650.00000	676	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			137.00000	124	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			610.00000	634	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			128.00000	116	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			650.00000	676	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			104.00000	94	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			777.00000	804	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			80.00000	72	24.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			953.00000	982	24.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			86.00000	77	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			908.00000	937	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			98.00000	88	23.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			820.00000	848	23.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			71.00000	64	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,043.00000	1,074	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			63.00000	56	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,135.00000	1,167	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			59.00000	53	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,182.00000	1,213	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			75.00000	68	24.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			998.00000	1,028	24.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			40.00000	36	28.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,513.00000	1,546	28.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			31.00000	28	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,754.00000	1,788	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			19.00000	17	32.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,241.00000	2,277	32.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			25.00000	23	31.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,997.00000	2,033	31.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			27.00000	25	30.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,900.00000	1,935	30.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.15	Call			30.00000	27	29.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,802.00000	1,837	29.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			40.00000	36	28.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,513.00000	1,546	28.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			53.00000	47	26.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,275.00000	1,308	26.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			45.00000	40	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,417.00000	1,450	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			31.00000	28	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,754.00000	1,788	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			35.00000	31	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,657.00000	1,691	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			38.00000	34	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,561.00000	1,595	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			33.00000	30	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,705.00000	1,740	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			36.00000	33	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,609.00000	1,643	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			42.00000	38	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,465.00000	1,498	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			38.00000	34	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,561.00000	1,595	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			26.00000	24	30.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,949.00000	1,984	30.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			29.00000	26	30.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,851.00000	1,886	30.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			47.00000	42	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,370.00000	1,403	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			25.00000	23	31.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,997.00000	2,033	31.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			19.00000	17	32.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,241.00000	2,277	32.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			22.00000	20	31.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,095.00000	2,130	31.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			18.00000	16	32.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,290.00000	2,326	32.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			17.00000	15	32.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,339.00000	2,375	32.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			21.00000	19	31.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,144.00000	2,179	31.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			67.00000	60	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,089.00000	1,120	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			15.00000	14	33.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,438.00000	2,474	33.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			50.00000	45	26.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.65	Put			1,322.00000	1,355	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			42.00000	38	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,465.00000	1,498	27.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			24.00000	21	31.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,046.00000	2,082	31.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			75.00000	68	24.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			998.00000	1,028	24.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			112.00000	101	22.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			734.00000	761	22.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			120.00000	108	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			692.00000	718	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			91.00000	82	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			864.00000	893	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			56.00000	50	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,228.00000	1,260	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			26.00000	24	30.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,949.00000	1,984	30.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			14.00000	12	33.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,536.00000	2,572	33.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			24.00000	21	31.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,046.00000	2,082	31.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			15.00000	14	33.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,438.00000	2,474	33.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			14.00000	12	33.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,536.00000	2,572	33.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			12.00000	11	33.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,635.00000	2,671	33.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			11.00000	10	34.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,734.00000	2,770	34.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			33.00000	30	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,705.00000	1,740	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			20.00000	18	32.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,192.00000	2,228	32.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			16.00000	14	32.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,389.00000	2,425	32.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			20.00000	18	32.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,192.00000	2,228	32.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			15.00000	13	33.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,487.00000	2,523	33.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			13.00000	12	33.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,585.00000	2,622	33.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			12.00000	11	34.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,684.00000	2,721	34.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			67.00000	60	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,089.00000	1,120	25.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Call			9.00000	8	35.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,932.00000	2,968	35.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			91.00000	82	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			864.00000	893	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			50.00000	45	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,322.00000	1,355	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			30.00000	27	29.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,802.00000	1,837	29.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			53.00000	47	26.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,275.00000	1,308	26.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			158.00000	143	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			531.00000	554	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			137.00000	124	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			610.00000	634	21.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			104.00000	94	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			777.00000	804	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			56.00000	50	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,228.00000	1,260	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			147.00000	133	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			570.00000	594	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			170.00000	154	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			492.00000	515	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			71.00000	64	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,043.00000	1,074	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			196.00000	179	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			419.00000	439	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,278.00000	5,240	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,778.00000	3,740	38.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	38.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,284.00000	2,246	32.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			6.00000	6	32.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			840.00000	804	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			63.00000	65	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			5.00000	4	38.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,727.00000	3,764	38.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	2	45.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,224.00000	5,262	45.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	51.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,723.00000	6,761	51.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,728.00000	5,690	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,228.00000	4,190	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,731.00000	2,693	35.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.65	Put			3.00000	3	35.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,255.00000	1,217	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			27.00000	27	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			7.00000	6	36.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,279.00000	3,316	36.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			2.00000	2	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,775.00000	4,812	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	49.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,274.00000	6,311	49.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,978.00000	5,940	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,478.00000	4,440	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,980.00000	2,942	37.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			3.00000	3	37.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,496.00000	1,458	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			19.00000	19	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			8.00000	7	35.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,031.00000	3,068	35.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			3.00000	2	42.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,525.00000	4,563	42.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	48.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,024.00000	6,061	48.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			797.00000	762	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			69.00000	72	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			929.00000	892	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			51.00000	52	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			754.00000	719	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			77.00000	80	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			974.00000	937	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			46.00000	47	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			884.00000	848	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			57.00000	58	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			631.00000	598	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			103.00000	108	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			754.00000	719	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			77.00000	80	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,478.00000	3,440	38.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			1.00000	1	38.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,482.00000	2,444	33.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			5.00000	5	33.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			6.00000	5	37.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,528.00000	3,565	37.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			2.00000	1	46.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,524.00000	5,562	46.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.90	Call			1.00000	1	54.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,523.00000	7,561	54.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,378.00000	4,340	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,378.00000	3,341	38.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			1.00000	1	38.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,383.00000	2,345	32.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			5.00000	5	32.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,399.00000	1,362	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			22.00000	22	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			5.00000	4	38.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,628.00000	3,665	38.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			2.00000	1	46.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,624.00000	5,662	46.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,623.00000	7,661	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,278.00000	4,240	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,279.00000	3,241	38.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			1.00000	1	38.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,303.00000	1,265	24.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			25.00000	25	24.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			1.00000	1	47.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,724.00000	5,762	47.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	55.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,723.00000	7,761	55.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,229.00000	3,191	38.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			1.00000	1	38.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,234.00000	2,196	31.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			7.00000	6	31.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			5.00000	4	38.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,777.00000	3,814	38.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			1.00000	1	47.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,774.00000	5,812	47.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	55.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,773.00000	7,811	55.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			4,078.00000	4,040	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			3,080.00000	3,042	38.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			2.00000	2	38.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			2,086.00000	2,048	30.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			8.00000	8	30.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			1,112.00000	1,075	23.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			34.00000	35	23.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			4.00000	4	39.48	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	17.30	Put		3,926.00000	3,964	39.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		1.00000	1	48.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		5,924.00000	5,961	48.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		1.00000	1	56.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		7,923.00000	7,961	56.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		3,978.00000	3,940	38.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	38.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		1,987.00000	1,949	29.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		9.00000	9	29.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		1,019.00000	982	22.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		41.00000	42	22.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		4.00000	3	39.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		4,026.00000	4,064	39.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		1.00000	1	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		8,023.00000	8,061	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		3,928.00000	3,890	38.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	38.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		2,930.00000	2,892	37.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		3.00000	3	37.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		1,937.00000	1,899	29.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		10.00000	10	29.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		4.00000	3	40.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,076.00000	4,113	40.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		1.00000	1	48.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,074.00000	6,111	48.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		1.00000	1	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,073.00000	8,111	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,878.00000	3,840	38.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	38.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,881.00000	2,843	36.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		3.00000	3	36.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,888.00000	1,850	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		11.00000	10	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		4.00000	3	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,126.00000	4,163	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		1.00000	1	49.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,124.00000	6,161	49.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,123.00000	8,161	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,781.00000	2,743	36.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		3.00000	3	36.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,790.00000	1,752	28.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		12.00000	12	28.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		3.00000	3	40.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,226.00000	4,263	40.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.60	Call		1.00000	1	49.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,224.00000	6,261	49.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		1.00000	1	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,223.00000	8,261	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,828.00000	3,790	38.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	0	38.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,831.00000	2,793	36.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		3.00000	3	36.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,839.00000	1,801	28.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		11.00000	11	28.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		3.00000	3	40.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,176.00000	4,213	40.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		1.00000	1	49.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,174.00000	6,211	49.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		1.00000	1	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,173.00000	8,211	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		4,028.00000	3,990	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		3,030.00000	2,992	37.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		2.00000	2	37.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		2,036.00000	1,998	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		9.00000	8	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		1,065.00000	1,028	22.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		37.00000	38	22.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		4.00000	3	39.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		3,976.00000	4,014	39.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		1.00000	1	48.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		5,974.00000	6,011	48.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		1.00000	1	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		7,973.00000	8,011	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		4,178.00000	4,140	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		3,179.00000	3,141	38.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		2.00000	2	38.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		2,185.00000	2,147	31.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		7.00000	7	31.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		1,207.00000	1,170	23.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		29.00000	30	23.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		4.00000	4	39.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		3,827.00000	3,864	39.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		1.00000	1	47.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		5,824.00000	5,861	47.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		1.00000	1	56.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		7,823.00000	7,861	56.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		4,428.00000	4,390	38.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,428.00000	3,390	38.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			1.00000	1	38.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,433.00000	2,395	33.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			5.00000	5	33.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,448.00000	1,410	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			20.00000	20	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			5.00000	5	38.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,578.00000	3,615	38.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			2.00000	1	46.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,574.00000	5,612	46.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	1	55.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,573.00000	7,611	55.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,578.00000	4,540	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,578.00000	3,540	38.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	38.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,582.00000	2,544	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			4.00000	4	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,594.00000	1,556	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			16.00000	16	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			6.00000	5	37.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,428.00000	3,465	37.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			2.00000	2	46.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,424.00000	5,462	46.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	1	54.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,423.00000	7,461	54.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,628.00000	4,590	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,628.00000	3,590	38.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	38.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,632.00000	2,594	34.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			4.00000	4	34.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,643.00000	1,605	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			15.00000	15	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			6.00000	5	37.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,379.00000	3,416	37.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			2.00000	2	45.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,374.00000	5,412	45.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			1.00000	1	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,373.00000	7,411	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			4,328.00000	4,290	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			3,329.00000	3,291	38.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			1.00000	1	38.13	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	11.05	Call			2,333.00000	2,295	32.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			6.00000	6	32.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			1,351.00000	1,313	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			23.00000	23	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			5.00000	4	38.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			3,677.00000	3,714	38.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			1.00000	1	47.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			5,674.00000	5,712	47.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			1.00000	1	55.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			7,673.00000	7,711	55.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,728.00000	3,690	38.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	38.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,741.00000	1,703	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			13.00000	13	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			3.00000	3	41.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,276.00000	4,313	41.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			1.00000	0	56.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,273.00000	8,311	56.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.55910		13.59680		19.31	27,118.20	2	14,954.00
£ / R On 14/12/2009 Currency Future	13.60	Call			596.00000	576	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			599.00000	617	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			576.00000	557	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			629.00000	647	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			596.00000	576	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			599.00000	617	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			557.00000	538	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			660.00000	679	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			539.00000	520	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			692.00000	711	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			487.00000	470	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			791.00000	811	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			504.00000	486	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			757.00000	777	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			907.00000	880	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			310.00000	321	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			688.00000	665	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			491.00000	505	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			739.00000	714	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			442.00000	455	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			792.00000	767	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			395.00000	407	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			820.00000	794	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			373.00000	385	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			877.00000	851	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			330.00000	342	18.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.45	Call			664.00000	641	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			517.00000	532	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			576.00000	557	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			629.00000	647	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			521.00000	503	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			724.00000	744	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			504.00000	486	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			757.00000	777	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			539.00000	520	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			692.00000	711	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			641.00000	618	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			544.00000	559	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			688.00000	665	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			491.00000	505	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			713.00000	689	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			466.00000	480	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			792.00000	767	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			395.00000	407	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			820.00000	794	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			373.00000	385	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			848.00000	822	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			351.00000	363	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			557.00000	538	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			660.00000	679	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			664.00000	641	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			517.00000	532	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			618.00000	596	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			571.00000	586	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			848.00000	822	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			351.00000	363	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			938.00000	911	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			291.00000	301	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			596.00000	576	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			599.00000	617	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			375.00000	361	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,078.00000	1,102	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			456.00000	440	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			859.00000	881	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			441.00000	425	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			894.00000	916	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			441.00000	425	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			894.00000	916	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			427.00000	411	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			930.00000	952	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			387.00000	373	21.08	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	14.25	Put			1,040.00000	1,064	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			340.00000	327	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,193.00000	1,218	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			363.00000	349	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,116.00000	1,140	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			351.00000	338	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,154.00000	1,179	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			329.00000	317	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,232.00000	1,258	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			257.00000	247	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,560.00000	1,588	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			265.00000	254	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,518.00000	1,545	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			309.00000	297	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,312.00000	1,338	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			290.00000	279	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,393.00000	1,420	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			273.00000	262	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,476.00000	1,503	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			241.00000	232	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,645.00000	1,673	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			227.00000	219	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,731.00000	1,760	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			214.00000	206	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,818.00000	1,847	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			171.00000	163	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,174.00000	2,203	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			427.00000	411	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			930.00000	952	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			400.00000	385	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,003.00000	1,026	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			487.00000	470	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			791.00000	811	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			309.00000	297	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,312.00000	1,338	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			413.00000	398	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			966.00000	989	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			319.00000	307	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,272.00000	1,298	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			299.00000	288	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,353.00000	1,379	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			281.00000	271	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,435.00000	1,461	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			221.00000	212	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,774.00000	1,803	23.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Call			504.00000	486	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			757.00000	777	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			471.00000	455	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			825.00000	846	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			413.00000	398	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			966.00000	989	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			319.00000	307	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,272.00000	1,298	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			249.00000	239	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,602.00000	1,630	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			299.00000	288	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,353.00000	1,379	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			234.00000	225	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,688.00000	1,716	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			351.00000	338	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,154.00000	1,179	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			257.00000	247	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,560.00000	1,588	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			363.00000	349	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,116.00000	1,140	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,297.00000	5,260	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,811.00000	3,773	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	14	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,343.00000	2,306	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			46.00000	47	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,035.00000	1,006	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			238.00000	247	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			147.00000	140	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,350.00000	2,381	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			47.00000	44	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,750.00000	3,785	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			26.00000	25	29.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,229.00000	5,266	29.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			17.00000	16	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,720.00000	6,757	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,747.00000	5,709	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,254.00000	4,217	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			7.00000	8	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,781.00000	2,743	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			34.00000	34	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,382.00000	1,347	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			135.00000	138	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			197.00000	189	23.86	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	15.35	Put			1,950.00000	1,980	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			66.00000	63	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,319.00000	3,354	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			29.00000	28	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,783.00000	4,819	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			20.00000	19	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,273.00000	6,310	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,997.00000	5,959	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,501.00000	4,464	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			4.00000	5	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,025.00000	2,988	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			29.00000	29	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,599.00000	1,564	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			102.00000	105	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			80.00000	76	25.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,083.00000	3,117	25.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			32.00000	31	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,535.00000	4,571	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			22.00000	21	31.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,025.00000	6,062	31.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			969.00000	942	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			273.00000	283	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,174.00000	1,144	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			177.00000	184	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,103.00000	1,073	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			206.00000	214	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			969.00000	942	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			273.00000	283	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,068.00000	1,039	18.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			221.00000	230	18.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,002.00000	973	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			255.00000	264	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			765.00000	740	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			418.00000	431	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			456.00000	440	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			859.00000	881	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			713.00000	689	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			466.00000	480	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			427.00000	411	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			930.00000	952	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			471.00000	455	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			825.00000	846	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			641.00000	618	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			544.00000	559	19.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Call			3,515.00000	3,478	27.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			18.00000	19	27.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,537.00000	2,500	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			40.00000	41	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			55.00000	52	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,558.00000	3,593	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			24.00000	23	30.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,527.00000	5,564	30.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			13.00000	12	34.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,516.00000	7,553	34.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,402.00000	4,365	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			5.00000	6	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,417.00000	3,379	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	20	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,440.00000	2,403	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			43.00000	44	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,511.00000	1,476	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			114.00000	117	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			51.00000	48	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,654.00000	3,689	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			24.00000	23	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,627.00000	5,664	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			13.00000	12	34.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,616.00000	7,653	34.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,270.00000	3,232	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			23.00000	23	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,295.00000	2,258	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			48.00000	49	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			45.00000	43	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,798.00000	3,834	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			23.00000	22	30.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,776.00000	5,813	30.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			12.00000	11	34.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,765.00000	7,802	34.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,303.00000	4,266	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	7	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,319.00000	3,281	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			22.00000	22	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,424.00000	1,390	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			128.00000	131	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			202.00000	194	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,906.00000	1,935	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			23.00000	22	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,726.00000	5,763	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			12.00000	12	34.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.30	Put		7,715.00000	7,753	34.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		4,107.00000	4,069	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	10	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		3,123.00000	3,086	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		26.00000	27	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		2,150.00000	2,114	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		53.00000	54	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		1,256.00000	1,221	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		159.00000	162	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		181.00000	174	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,084.00000	2,114	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		40.00000	38	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		3,944.00000	3,979	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		22.00000	22	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		5,926.00000	5,962	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		11.00000	11	34.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		7,915.00000	7,952	34.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,959.00000	3,921	28.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		12.00000	12	28.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,976.00000	2,939	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		30.00000	30	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		2,007.00000	1,972	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		61.00000	63	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		1,138.00000	1,108	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		191.00000	199	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		165.00000	156	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,218.00000	2,247	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		37.00000	36	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,090.00000	4,126	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		21.00000	21	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,075.00000	6,111	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		11.00000	10	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,064.00000	8,101	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,910.00000	3,872	28.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		13.00000	13	28.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,927.00000	2,890	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		31.00000	31	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,961.00000	1,926	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		64.00000	67	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		159.00000	151	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,262.00000	2,292	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		36.00000	35	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,139.00000	4,176	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		21.00000	20	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,124.00000	6,161	31.76	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	21.70	Call			10.00000	10	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,114.00000	8,151	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,860.00000	3,823	28.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			13.00000	14	28.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,878.00000	2,841	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			32.00000	32	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,915.00000	1,880	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			68.00000	71	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			153.00000	145	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,306.00000	2,336	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			36.00000	34	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,189.00000	4,225	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			21.00000	20	31.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,174.00000	6,211	31.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			10.00000	9	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,163.00000	8,200	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,761.00000	3,724	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			15.00000	15	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,823.00000	1,789	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			77.00000	80	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			142.00000	134	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,395.00000	2,425	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			34.00000	33	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,288.00000	4,324	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			9.00000	9	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,263.00000	8,300	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,829.00000	2,792	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			33.00000	33	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,869.00000	1,834	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			72.00000	75	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			35.00000	34	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,238.00000	4,275	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			20.00000	19	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,223.00000	6,260	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			10.00000	9	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,213.00000	8,250	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			4,057.00000	4,020	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			11.00000	11	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			3,074.00000	3,037	25.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			27.00000	28	25.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			2,102.00000	2,066	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			55.00000	57	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			1,215.00000	1,180	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			168.00000	171	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			176.00000	169	24.36	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	15.55	Put		2,129.00000	2,160	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		39.00000	37	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		3,992.00000	4,028	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		22.00000	21	31.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		5,975.00000	6,012	31.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		11.00000	11	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		7,965.00000	8,002	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		4,156.00000	4,118	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	9	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		3,172.00000	3,135	25.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		25.00000	25	25.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		2,198.00000	2,162	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		51.00000	53	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		1,297.00000	1,263	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		151.00000	153	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		186.00000	178	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,039.00000	2,069	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		42.00000	40	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		3,895.00000	3,931	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		23.00000	22	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		5,876.00000	5,913	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		12.00000	11	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		7,865.00000	7,902	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,551.00000	4,513	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		4.00000	4	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,564.00000	3,527	27.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		18.00000	18	27.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,586.00000	2,548	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		39.00000	39	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,643.00000	1,608	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		96.00000	99	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		234.00000	225	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,688.00000	1,716	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		57.00000	54	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,510.00000	3,545	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		25.00000	24	30.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,478.00000	5,515	30.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		13.00000	13	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,466.00000	7,503	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,600.00000	4,563	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		4.00000	4	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,614.00000	3,576	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		17.00000	17	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,634.00000	2,597	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		37.00000	38	23.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Call			1,688.00000	1,653	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			91.00000	94	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			59.00000	56	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			3,462.00000	3,497	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			25.00000	24	30.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,428.00000	5,465	30.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			13.00000	13	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,417.00000	7,454	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			4,452.00000	4,414	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			5.00000	5	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			3,466.00000	3,429	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			19.00000	19	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			2,488.00000	2,451	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			41.00000	42	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,555.00000	1,520	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			108.00000	111	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			221.00000	212	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,774.00000	1,803	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			53.00000	50	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			3,606.00000	3,641	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			24.00000	23	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			5,577.00000	5,614	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			13.00000	12	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			7,566.00000	7,603	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			4,353.00000	4,315	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			6.00000	6	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			3,368.00000	3,330	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			21.00000	21	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			2,391.00000	2,355	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			44.00000	45	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			1,468.00000	1,433	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			121.00000	124	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			208.00000	200	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			1,862.00000	1,891	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			49.00000	46	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			3,702.00000	3,737	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			23.00000	23	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			5,677.00000	5,714	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			12.00000	12	34.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			7,666.00000	7,703	34.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			4,205.00000	4,168	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			8.00000	9	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			3,221.00000	3,183	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			24.00000	24	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			2,246.00000	2,210	21.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.40	Put		49.00000	51	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		1,339.00000	1,305	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		143.00000	145	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		191.00000	184	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		1,994.00000	2,025	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		44.00000	41	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		3,847.00000	3,882	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		23.00000	22	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		5,826.00000	5,863	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		12.00000	11	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		7,815.00000	7,852	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		4,009.00000	3,971	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		12.00000	12	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		2,054.00000	2,019	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		57.00000	60	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		37.00000	36	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,041.00000	4,077	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		11.00000	10	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		8,014.00000	8,051	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,712.00000	3,675	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		15.00000	16	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,732.00000	2,695	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		35.00000	35	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,778.00000	1,743	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		81.00000	84	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		136.00000	129	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,440.00000	2,470	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		34.00000	33	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,337.00000	4,373	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		20.00000	19	32.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,323.00000	6,360	32.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		9.00000	9	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,312.00000	8,349	34.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.77220	13.80840		19.48	0.00	0	62.00
£ / R On 15/03/2010 Currency Future	13.80	Call		817.00000	798	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		809.00000	826	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		798.00000	779	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		839.00000	857	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		779.00000	761	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		871.00000	889	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		743.00000	726	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		935.00000	953	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		692.00000	676	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,034.00000	1,054	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		709.00000	692	20.17	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 15/03/2010 Currency Future	14.10	Put			1,000.00000	1,020	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,822.00000	2,787	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			64.00000	64	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			4,670.00000	4,634	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			11.00000	12	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			881.00000	860	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			722.00000	738	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			925.00000	904	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			667.00000	682	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,272.00000	1,247	18.18	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			364.00000	375	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			997.00000	975	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			588.00000	603	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			538.00000	525	21.36	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,429.00000	1,452	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			949.00000	927	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			640.00000	655	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			1,022.00000	999	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			563.00000	577	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			1,100.00000	1,077	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			492.00000	504	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			1,073.00000	1,050	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			515.00000	528	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			726.00000	709	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			967.00000	986	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			761.00000	743	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			902.00000	921	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			838.00000	818	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			779.00000	795	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			903.00000	882	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			694.00000	710	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			973.00000	951	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			614.00000	629	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			1,047.00000	1,025	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			539.00000	552	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			859.00000	839	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			750.00000	766	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,328.00000	4,293	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			20.00000	21	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,355.00000	3,319	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			46.00000	47	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,392.00000	2,355	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			84.00000	83	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,547.00000	1,517	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			239.00000	245	17.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Call			589.00000	574	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,280.00000	1,302	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			381.00000	372	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,073.00000	2,100	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			250.00000	243	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			2,942.00000	2,971	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			168.00000	164	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,860.00000	3,891	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,231.00000	4,197	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			23.00000	24	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,257.00000	3,222	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			49.00000	50	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,297.00000	2,260	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			89.00000	88	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,474.00000	1,445	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			266.00000	273	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			563.00000	549	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,354.00000	1,377	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			366.00000	357	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,158.00000	2,185	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			240.00000	233	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,032.00000	3,061	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			162.00000	158	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,954.00000	3,986	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,135.00000	4,100	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			27.00000	28	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,160.00000	3,125	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			52.00000	53	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,203.00000	2,166	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			94.00000	93	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,403.00000	1,375	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			295.00000	302	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			352.00000	343	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,243.00000	2,271	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			230.00000	224	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,122.00000	3,152	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			156.00000	152	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,048.00000	4,080	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,039.00000	4,003	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			31.00000	31	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,063.00000	3,028	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			55.00000	56	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,109.00000	2,075	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			101.00000	103	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,335.00000	1,309	18.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put			326.00000	336	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			514.00000	502	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,506.00000	1,529	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			338.00000	329	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,330.00000	2,357	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			221.00000	215	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,213.00000	3,243	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			151.00000	146	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,142.00000	4,174	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,892.00000	3,856	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			34.00000	34	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,919.00000	2,883	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			60.00000	61	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,982.00000	1,949	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			123.00000	126	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,242.00000	1,217	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			384.00000	395	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			481.00000	469	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,623.00000	1,647	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			317.00000	308	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,458.00000	2,486	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			208.00000	202	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,350.00000	3,380	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			141.00000	136	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,282.00000	4,313	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,990.00000	3,954	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			32.00000	32	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,015.00000	2,980	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			57.00000	58	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,066.00000	2,033	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			108.00000	111	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,303.00000	1,278	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			345.00000	355	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			503.00000	491	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,545.00000	1,568	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			331.00000	322	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,372.00000	2,399	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			217.00000	211	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,258.00000	3,288	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			147.00000	142	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,189.00000	4,220	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,280.00000	4,245	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			21.00000	23	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,306.00000	3,271	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			48.00000	48	22.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.55	Call			2,345.00000	2,308	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			86.00000	86	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,510.00000	1,481	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			252.00000	259	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			575.00000	561	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,317.00000	1,339	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			374.00000	364	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,115.00000	2,142	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			245.00000	238	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			2,987.00000	3,016	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			165.00000	161	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,907.00000	3,938	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,087.00000	4,052	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			29.00000	30	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,112.00000	3,077	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			53.00000	55	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,156.00000	2,118	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			97.00000	96	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,369.00000	1,340	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			310.00000	318	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			526.00000	513	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,467.00000	1,491	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			345.00000	336	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,287.00000	2,314	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			226.00000	219	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,167.00000	3,197	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			154.00000	149	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,095.00000	4,127	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,183.00000	4,148	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			25.00000	26	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,209.00000	3,174	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			50.00000	51	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,250.00000	2,213	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			92.00000	91	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,439.00000	1,410	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			280.00000	287	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			550.00000	536	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,392.00000	1,414	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			359.00000	350	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,201.00000	2,228	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			235.00000	229	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,077.00000	3,106	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			159.00000	155	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,001.00000	4,033	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,941.00000	3,905	24.65	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 15/03/2010 Currency Future	9.90	Put			33.00000	33	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,967.00000	2,931	20.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			58.00000	59	20.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			2,024.00000	1,991	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			115.00000	118	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			492.00000	480	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,584.00000	1,608	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			324.00000	315	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,415.00000	2,442	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			213.00000	207	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,304.00000	3,334	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			144.00000	139	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,236.00000	4,267	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			859.00000	839	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			750.00000	766	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,523.00000	4,488	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			15.00000	15	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,550.00000	3,514	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			41.00000	42	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,582.00000	2,546	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			74.00000	74	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,699.00000	1,668	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			190.00000	195	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			645.00000	630	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,137.00000	1,158	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			414.00000	404	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			1,906.00000	1,932	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			272.00000	265	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			2,764.00000	2,792	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			182.00000	177	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,673.00000	3,704	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			75.00000	72	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,567.00000	5,600	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			34.00000	32	29.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,525.00000	7,560	29.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,377.00000	4,342	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			18.00000	19	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,403.00000	3,368	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			45.00000	46	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,439.00000	2,403	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			81.00000	81	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,584.00000	1,554	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			226.00000	232	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			389.00000	379	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,031.00000	2,057	22.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.45	Call			172.00000	167	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,813.00000	3,845	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			70.00000	67	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,712.00000	5,745	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			32.00000	31	29.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,673.00000	7,708	29.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			67.00000	64	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,809.00000	5,842	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			31.00000	30	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			7,772.00000	7,807	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			66.00000	63	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			5,857.00000	5,891	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			30.00000	29	29.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			7,822.00000	7,857	29.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			61.00000	59	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,003.00000	6,037	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			29.00000	28	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			7,970.00000	8,005	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			59.00000	57	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,100.00000	6,134	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			27.00000	26	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,069.00000	8,104	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			58.00000	55	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,149.00000	6,183	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			27.00000	25	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,118.00000	8,153	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			56.00000	54	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,198.00000	6,232	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			26.00000	25	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,167.00000	8,203	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,794.00000	3,758	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			36.00000	36	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,899.00000	1,866	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			140.00000	144	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			1,183.00000	1,159	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			425.00000	437	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			303.00000	295	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,545.00000	2,572	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			134.00000	129	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,376.00000	4,407	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			54.00000	52	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,296.00000	6,330	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			25.00000	23	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,266.00000	8,301	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			60.00000	58	27.71	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	19.80	Put		6,052.00000	6,085	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		28.00000	27	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,020.00000	8,055	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		64.00000	62	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		5,906.00000	5,939	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		30.00000	29	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		7,871.00000	7,906	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,425.00000	4,390	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		17.00000	18	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,452.00000	3,417	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		44.00000	44	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,487.00000	2,451	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		79.00000	78	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,622.00000	1,591	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		214.00000	219	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		397.00000	387	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		1,989.00000	2,015	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		175.00000	170	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		3,767.00000	3,798	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		72.00000	69	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,663.00000	5,697	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		32.00000	31	29.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,624.00000	7,659	29.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,572.00000	4,536	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		13.00000	14	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,598.00000	3,563	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		40.00000	41	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,630.00000	2,594	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		72.00000	72	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,738.00000	1,706	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		179.00000	184	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		423.00000	413	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		1,865.00000	1,890	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		185.00000	180	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,627.00000	3,658	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		77.00000	74	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,518.00000	5,552	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		34.00000	33	28.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,476.00000	7,511	28.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,621.00000	4,585	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		12.00000	13	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,647.00000	3,612	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		39.00000	39	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,678.00000	2,642	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		70.00000	70	19.77	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	12.20	Call		1,777.00000	1,746	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		169.00000	173	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		432.00000	421	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		1,824.00000	1,849	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		189.00000	183	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,580.00000	3,611	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		79.00000	76	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,470.00000	5,503	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		35.00000	34	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,426.00000	7,461	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,474.00000	4,439	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		16.00000	17	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,501.00000	3,465	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		42.00000	43	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,535.00000	2,498	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		76.00000	76	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,660.00000	1,629	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		202.00000	207	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		406.00000	396	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		1,947.00000	1,973	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		178.00000	173	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		3,720.00000	3,751	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		73.00000	71	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,615.00000	5,648	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		33.00000	32	29.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,575.00000	7,610	29.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		69.00000	66	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		5,760.00000	5,794	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		31.00000	30	29.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		7,723.00000	7,758	29.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,745.00000	3,709	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		37.00000	37	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,774.00000	2,738	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		66.00000	66	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,858.00000	1,826	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		149.00000	153	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		1,155.00000	1,131	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		447.00000	459	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		297.00000	288	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		2,588.00000	2,616	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		131.00000	126	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,423.00000	4,454	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		53.00000	51	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,345.00000	6,379	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		24.00000	23	29.39	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	22.10	Put		8,315.00000	8,351	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,696.00000	3,660	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		38.00000	38	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,726.00000	2,690	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		68.00000	68	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,817.00000	1,785	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		159.00000	163	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		1,127.00000	1,104	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		469.00000	481	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		290.00000	282	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		2,632.00000	2,660	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		128.00000	123	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		4,469.00000	4,501	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		52.00000	50	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		6,394.00000	6,428	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		23.00000	22	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		8,365.00000	8,400	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,843.00000	3,807	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		35.00000	35	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,870.00000	2,835	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		62.00000	63	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,940.00000	1,907	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		131.00000	135	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		1,213.00000	1,188	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		404.00000	416	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		310.00000	301	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,501.00000	2,529	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		137.00000	132	26.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,329.00000	4,360	26.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		55.00000	53	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,247.00000	6,281	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		25.00000	24	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,217.00000	8,252	29.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.97890	14.01280		19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		999.00000	981	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		986.00000	1,002	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		980.00000	962	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,017.00000	1,033	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		943.00000	926	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,080.00000	1,097	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		925.00000	908	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,113.00000	1,129	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		874.00000	858	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,212.00000	1,229	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		891.00000	874	20.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.30	Put		1,178.00000	1,196	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,263.00000	1,242	18.72	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		651.00000	663	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,059.00000	1,040	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		896.00000	911	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		299.00000	292	24.85	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,786.00000	3,814	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,101.00000	1,082	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		838.00000	853	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,168.00000	1,148	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		755.00000	769	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,123.00000	1,103	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		810.00000	824	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,191.00000	1,171	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		728.00000	742	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,239.00000	1,218	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		676.00000	689	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,145.00000	1,125	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		782.00000	796	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,038.00000	1,020	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		926.00000	941	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		961.00000	944	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,048.00000	1,065	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		908.00000	891	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,145.00000	1,162	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,018.00000	1,000	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		956.00000	971	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,080.00000	1,060	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		867.00000	882	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,018.00000	1,000	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		956.00000	971	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,038.00000	1,020	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		926.00000	941	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,123.00000	1,103	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		810.00000	824	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,215.00000	1,194	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		702.00000	715	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,340.00000	1,318	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		577.00000	589	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,288.00000	1,267	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		626.00000	638	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		797.00000	782	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,384.00000	1,403	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,930.00000	1,902	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		268.00000	273	17.94	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 14/06/2010 Currency Future	12.85	Call			1,576.00000	1,549	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			413.00000	420	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			610.00000	598	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			1,947.00000	1,969	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			435.00000	426	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,773.00000	2,797	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			313.00000	306	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,651.00000	3,678	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			230.00000	225	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,567.00000	4,596	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,968.00000	1,939	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			255.00000	261	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,610.00000	1,583	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			397.00000	404	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,314.00000	1,292	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			601.00000	613	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			621.00000	608	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			1,908.00000	1,929	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			443.00000	433	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,730.00000	2,754	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			318.00000	311	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,606.00000	3,632	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			234.00000	228	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,521.00000	4,549	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,419.00000	5,386	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			6.00000	7	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,964.00000	3,931	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			51.00000	52	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,545.00000	2,515	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			132.00000	136	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,421.00000	1,399	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			509.00000	520	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			475.00000	464	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,562.00000	2,586	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			290.00000	284	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			3,877.00000	3,905	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			183.00000	178	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,270.00000	5,300	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			116.00000	112	27.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,703.00000	6,733	27.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,865.00000	5,832	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			3.00000	3	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,394.00000	4,362	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			32.00000	33	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,948.00000	2,918	18.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Put			86.00000	89	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,713.00000	1,685	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			350.00000	356	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			551.00000	540	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,188.00000	2,211	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			334.00000	326	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,471.00000	3,498	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			210.00000	205	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			4,847.00000	4,876	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			134.00000	131	27.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,272.00000	6,302	27.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,114.00000	6,081	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	2	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,635.00000	4,603	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			22.00000	24	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,183.00000	3,150	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			71.00000	72	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,893.00000	1,865	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			280.00000	286	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			600.00000	588	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			1,987.00000	2,009	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			362.00000	354	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,249.00000	3,275	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			227.00000	221	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,614.00000	4,642	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			145.00000	142	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,033.00000	6,063	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,539.00000	4,506	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			26.00000	27	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,573.00000	3,540	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			60.00000	61	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,633.00000	2,603	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			121.00000	124	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,820.00000	1,792	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			307.00000	313	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			827.00000	811	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,314.00000	1,332	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			580.00000	568	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,067.00000	2,089	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			414.00000	404	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			2,901.00000	2,926	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,671.00000	3,638	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			58.00000	59	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,722.00000	2,692	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			110.00000	113	18.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.40	Call		858.00000	842	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,245.00000	1,263	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		428.00000	419	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,815.00000	2,840	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		309.00000	302	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,696.00000	3,723	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,684.00000	4,651	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		21.00000	22	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,720.00000	3,686	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		57.00000	57	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,767.00000	2,737	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		104.00000	108	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		295.00000	288	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,832.00000	3,859	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		754.00000	740	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,491.00000	1,511	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		533.00000	523	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,271.00000	2,294	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		380.00000	372	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,118.00000	3,143	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		277.00000	271	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,014.00000	4,042	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		689.00000	676	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,676.00000	1,697	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		492.00000	481	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,479.00000	2,502	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		350.00000	343	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,338.00000	3,364	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		257.00000	251	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,245.00000	4,272	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,299.00000	4,267	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		36.00000	38	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,329.00000	3,296	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		66.00000	67	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,415.00000	2,384	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		152.00000	155	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,644.00000	1,616	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		381.00000	387	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		631.00000	619	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,869.00000	1,890	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		451.00000	441	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,688.00000	2,712	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		323.00000	316	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,561.00000	3,587	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		238.00000	232	25.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Put		4,475.00000	4,503	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,157.00000	4,125	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		44.00000	46	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,287.00000	2,256	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		174.00000	177	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,543.00000	1,516	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		430.00000	438	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,109.00000	4,078	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		47.00000	49	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,135.00000	3,102	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		72.00000	73	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,244.00000	2,213	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		182.00000	184	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,510.00000	1,484	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		448.00000	455	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		589.00000	578	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,027.00000	2,049	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		421.00000	411	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,858.00000	2,883	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		304.00000	297	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,741.00000	3,768	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		223.00000	218	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,660.00000	4,689	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,013.00000	3,980	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		50.00000	51	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,040.00000	3,010	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		77.00000	81	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,162.00000	2,133	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		200.00000	204	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,450.00000	1,427	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		487.00000	498	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		570.00000	559	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,107.00000	2,130	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		407.00000	398	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,944.00000	2,969	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		216.00000	211	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,753.00000	4,782	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,915.00000	3,882	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		53.00000	53	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,084.00000	2,055	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		221.00000	226	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,394.00000	1,371	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		531.00000	543	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		393.00000	385	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,031.00000	3,056	23.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Call			286.00000	279	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,923.00000	3,950	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,204.00000	4,172	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			41.00000	43	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,232.00000	3,199	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			69.00000	70	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,329.00000	2,298	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			166.00000	169	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,347.00000	4,315	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			34.00000	36	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,378.00000	3,345	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			65.00000	66	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,458.00000	2,427	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			145.00000	148	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,678.00000	1,651	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			365.00000	372	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			642.00000	630	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,830.00000	1,851	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			459.00000	449	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,646.00000	2,670	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			329.00000	321	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,516.00000	3,542	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			241.00000	236	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,429.00000	4,457	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,378.00000	3,345	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			65.00000	66	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,458.00000	2,427	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			145.00000	148	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,678.00000	1,651	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			365.00000	372	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			642.00000	630	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,830.00000	1,851	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,062.00000	4,029	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			49.00000	50	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,086.00000	3,056	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			73.00000	77	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,202.00000	2,173	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			190.00000	194	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,478.00000	1,455	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			465.00000	476	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			220.00000	214	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,707.00000	4,735	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,994.00000	2,964	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			81.00000	85	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			2,123.00000	2,094	17.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.10	Put			210.00000	215	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			560.00000	549	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,148.00000	2,170	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			400.00000	391	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			2,987.00000	3,012	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			213.00000	208	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			4,800.00000	4,829	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,490.00000	4,458	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			28.00000	29	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,524.00000	3,491	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			61.00000	62	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,589.00000	2,559	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			126.00000	130	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,784.00000	1,756	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			321.00000	327	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			677.00000	664	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,714.00000	1,735	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			483.00000	473	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,521.00000	2,544	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			345.00000	337	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,382.00000	3,408	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			253.00000	247	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,291.00000	4,318	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			160.00000	157	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,698.00000	5,728	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			85.00000	82	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,622.00000	7,653	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,427.00000	3,394	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			64.00000	65	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,501.00000	2,471	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			139.00000	142	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			156.00000	152	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			5,793.00000	5,823	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			82.00000	79	28.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			7,719.00000	7,750	28.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			152.00000	148	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			5,889.00000	5,919	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			79.00000	77	28.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			7,817.00000	7,848	28.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			4,251.00000	4,220	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			38.00000	41	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			3,281.00000	3,248	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			68.00000	69	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			2,372.00000	2,341	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			159.00000	162	18.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.80	Call			525.00000	514	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,312.00000	2,335	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			273.00000	267	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,060.00000	4,088	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			150.00000	146	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			5,937.00000	5,967	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			78.00000	76	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			7,865.00000	7,897	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,135.00000	3,102	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			72.00000	73	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,244.00000	2,213	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			182.00000	184	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,510.00000	1,484	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			448.00000	455	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			500.00000	490	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,437.00000	2,461	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			261.00000	256	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,199.00000	4,227	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			144.00000	140	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,081.00000	6,111	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			74.00000	72	28.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,012.00000	8,043	28.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			500.00000	490	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,437.00000	2,461	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			142.00000	138	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,129.00000	6,159	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			73.00000	71	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,060.00000	8,092	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			467.00000	456	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,604.00000	2,627	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			245.00000	239	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,383.00000	4,411	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			69.00000	66	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,206.00000	8,237	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,866.00000	3,833	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			54.00000	54	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,903.00000	2,872	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			90.00000	93	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			2,045.00000	2,016	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			232.00000	237	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,367.00000	1,345	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			554.00000	566	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			132.00000	128	27.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,319.00000	6,350	27.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			67.00000	65	28.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.20	Put		8,255.00000	8,286	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,769.00000	3,735	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		56.00000	56	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,812.00000	2,782	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		99.00000	103	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		128.00000	124	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,415.00000	6,445	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		65.00000	62	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,352.00000	8,383	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,817.00000	3,784	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		55.00000	55	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,857.00000	2,827	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		95.00000	98	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		2,006.00000	1,977	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		243.00000	249	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		130.00000	126	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,367.00000	6,397	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		66.00000	64	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,303.00000	8,335	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		249.00000	243	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,336.00000	4,364	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		137.00000	133	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,224.00000	6,254	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		70.00000	68	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,158.00000	8,189	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		508.00000	498	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,395.00000	2,419	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		265.00000	259	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,152.00000	4,180	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		76.00000	73	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		7,963.00000	7,994	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,587.00000	4,554	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		24.00000	25	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,622.00000	3,589	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		59.00000	60	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,678.00000	2,647	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		115.00000	118	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,856.00000	1,828	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		293.00000	299	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		165.00000	161	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		5,602.00000	5,632	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		87.00000	85	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,525.00000	7,556	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		168.00000	163	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,555.00000	5,585	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.40	Call		89.00000	86	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,476.00000	7,507	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,442.00000	4,410	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		30.00000	31	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,475.00000	3,442	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		63.00000	63	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,748.00000	1,720	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		335.00000	341	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		158.00000	154	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		5,745.00000	5,775	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		83.00000	81	28.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,670.00000	7,702	28.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		542.00000	531	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,229.00000	2,252	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		281.00000	275	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		3,969.00000	3,996	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		154.00000	150	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		5,841.00000	5,871	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		81.00000	78	28.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		7,768.00000	7,799	28.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		516.00000	506	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,353.00000	2,377	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		269.00000	263	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,106.00000	4,134	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		148.00000	144	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		5,985.00000	6,015	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		77.00000	74	28.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		7,914.00000	7,946	28.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		126.00000	122	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,463.00000	6,493	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		63.00000	61	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,401.00000	8,432	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		139.00000	135	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,176.00000	6,206	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		72.00000	69	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,109.00000	8,140	28.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.49680	11.42230		18.24	0.00	0	21,081.00
€ / R On 14/09/2009 Currency Future	11.40	Call		235.00000	280	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		213.00000	183	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		179.00000	202	18.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		306.00000	255	18.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		163.00000	184	18.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		341.00000	287	18.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		214.00000	250	18.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.45	Put			242.00000	203	18.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			149.00000	168	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			376.00000	321	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			235.00000	280	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			213.00000	183	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			327.00000	379	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			155.00000	132	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			361.00000	414	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			139.00000	118	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			471.00000	530	20.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			99.00000	83	20.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			397.00000	452	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			124.00000	105	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			397.00000	452	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			124.00000	105	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			510.00000	570	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			88.00000	73	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			433.00000	490	20.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			111.00000	93	20.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			149.00000	168	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			376.00000	321	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			136.00000	153	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			413.00000	356	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			163.00000	184	18.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			341.00000	287	18.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			196.00000	222	18.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			273.00000	225	18.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			295.00000	344	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			173.00000	147	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			35.00000	38	24.62	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,113.00000	1,041	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			264.00000	311	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			192.00000	164	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			214.00000	250	18.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			242.00000	203	18.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			264.00000	311	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			192.00000	164	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			113.00000	127	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			491.00000	430	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			103.00000	116	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			531.00000	469	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			124.00000	139	19.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			451.00000	393	19.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			95.00000	106	20.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			572.00000	509	20.79	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	12.00	Call			79.00000	88	21.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			657.00000	591	21.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			87.00000	97	21.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			614.00000	550	21.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			73.00000	81	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			700.00000	634	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			67.00000	74	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			744.00000	677	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			41.00000	45	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,019.00000	948	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			48.00000	52	23.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			926.00000	856	23.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			52.00000	57	23.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			880.00000	810	23.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			38.00000	41	24.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,065.00000	994	24.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			30.00000	33	25.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,208.00000	1,136	25.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			28.00000	30	25.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,256.00000	1,183	25.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			23.00000	24	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,400.00000	1,327	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			17.00000	18	27.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,595.00000	1,522	27.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			14.00000	14	29.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,791.00000	1,718	29.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			15.00000	15	28.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,742.00000	1,668	28.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			15.00000	15	28.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,742.00000	1,668	28.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			10.00000	10	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,087.00000	2,013	31.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			9.00000	10	31.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,137.00000	2,063	31.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			10.00000	11	30.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,038.00000	1,964	30.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			11.00000	11	30.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,989.00000	1,915	30.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			12.00000	12	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,939.00000	1,865	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			12.00000	12	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,939.00000	1,865	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			13.00000	14	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,841.00000	1,767	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			7.00000	8	31.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.70	Put			2,285.00000	2,211	31.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			6.00000	6	32.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,434.00000	2,360	32.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			6.00000	6	32.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,483.00000	2,409	32.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			8.00000	9	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,186.00000	2,112	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			12.00000	13	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,890.00000	1,816	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			12.00000	13	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,890.00000	1,816	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			11.00000	11	30.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,989.00000	1,915	30.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			16.00000	17	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,644.00000	1,571	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			7.00000	7	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,335.00000	2,260	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			8.00000	8	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,235.00000	2,161	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			6.00000	6	32.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,483.00000	2,409	32.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			5.00000	6	33.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,533.00000	2,459	33.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			5.00000	5	33.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,583.00000	2,508	33.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			4.00000	5	33.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,682.00000	2,608	33.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			6.00000	7	32.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,384.00000	2,310	32.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			15.00000	16	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,693.00000	1,619	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			4.00000	4	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,782.00000	2,707	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			2.00000	2	37.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,430.00000	3,355	37.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			6.00000	7	32.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,384.00000	2,310	32.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			4.00000	5	33.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,682.00000	2,608	33.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			3.00000	4	34.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,881.00000	2,807	34.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			3.00000	3	35.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,981.00000	2,906	35.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			3.00000	3	35.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,081.00000	3,006	35.56	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	14.60	Call			3.00000	3	36.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,180.00000	3,106	36.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			8.00000	9	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,186.00000	2,112	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			3.00000	4	34.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,881.00000	2,807	34.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			3.00000	3	35.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,981.00000	2,906	35.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			26.00000	28	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,304.00000	1,231	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			23.00000	24	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,400.00000	1,327	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			20.00000	21	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,498.00000	1,424	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			9.00000	10	31.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,137.00000	2,063	31.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			5.00000	5	33.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,632.00000	2,558	33.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			4.00000	4	33.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,732.00000	2,658	33.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			4.00000	4	34.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,831.00000	2,757	34.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			15.00000	16	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,693.00000	1,619	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			20.00000	21	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,498.00000	1,424	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			21.00000	23	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,449.00000	1,376	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			19.00000	20	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,546.00000	1,473	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			6.00000	6	32.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,434.00000	2,360	32.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			16.00000	17	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,644.00000	1,571	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			8.00000	8	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,235.00000	2,161	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			24.00000	26	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,352.00000	1,279	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			30.00000	33	25.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,208.00000	1,136	25.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			44.00000	48	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			972.00000	901	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			32.00000	35	24.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,160.00000	1,088	24.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			61.00000	68	22.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.15	Put			789.00000	721	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			44.00000	48	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			972.00000	901	23.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			21.00000	23	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,449.00000	1,376	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			67.00000	74	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			744.00000	677	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			56.00000	62	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			834.00000	765	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			61.00000	68	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			789.00000	721	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			28.00000	30	25.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,256.00000	1,183	25.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,022.00000	5,097	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,522.00000	3,597	29.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	29.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,025.00000	2,099	31.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			3.00000	2	31.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			592.00000	654	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			69.00000	57	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	39.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,979.00000	3,904	39.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	48.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,478.00000	5,404	48.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	52.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,978.00000	6,903	52.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,322.00000	5,397	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,822.00000	3,897	27.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	27.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,324.00000	2,398	32.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	1	32.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			855.00000	923	22.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			33.00000	26	22.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			2.00000	2	38.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,679.00000	3,605	38.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	46.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,178.00000	5,104	46.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	52.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,678.00000	6,604	52.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,472.00000	5,547	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,972.00000	4,047	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.95	Call			2,473.00000	2,547	32.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	32.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			995.00000	1,065	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			22.00000	18	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			2.00000	2	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,529.00000	3,455	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	45.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,028.00000	4,954	45.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	52.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,528.00000	6,454	52.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			95.00000	106	20.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			572.00000	509	20.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			103.00000	116	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			531.00000	469	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			551.00000	612	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			78.00000	65	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			720.00000	786	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			48.00000	39	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			634.00000	697	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			61.00000	51	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			765.00000	831	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			42.00000	34	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			677.00000	741	21.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			54.00000	45	21.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,422.00000	4,497	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,422.00000	3,497	30.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	30.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,423.00000	2,497	32.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	1	32.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,431.00000	1,505	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			9.00000	8	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			2.00000	2	37.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,579.00000	3,505	37.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	48.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,578.00000	5,504	48.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	53.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,578.00000	7,503	53.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,272.00000	4,347	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,272.00000	3,347	31.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	31.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,274.00000	2,348	32.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	1	32.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,284.00000	1,357	25.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.15	Put			12.00000	10	25.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	2	38.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,729.00000	3,655	38.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	49.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,728.00000	5,654	49.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,728.00000	7,653	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			4,172.00000	4,247	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			3,172.00000	3,247	32.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	32.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			2,174.00000	2,248	31.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			2.00000	1	31.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			1,187.00000	1,259	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			15.00000	12	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			1.00000	1	38.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			3,829.00000	3,755	38.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			1.00000	1	50.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			5,828.00000	5,754	50.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	53.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			7,828.00000	7,753	53.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			4,122.00000	4,197	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			3,122.00000	3,197	32.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	32.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			2,125.00000	2,199	31.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			2.00000	2	31.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			1,138.00000	1,210	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			16.00000	14	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			1.00000	1	39.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			3,879.00000	3,805	39.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			1.00000	1	50.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			5,878.00000	5,804	50.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	53.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			7,878.00000	7,803	53.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,922.00000	3,997	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,922.00000	2,997	33.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	33.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,926.00000	2,000	31.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			4.00000	3	31.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			948.00000	1,017	22.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			25.00000	20	22.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			1.00000	1	40.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,079.00000	4,004	40.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.50	Call			1.00000	1	51.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,078.00000	6,004	51.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	53.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,078.00000	8,003	53.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,872.00000	3,947	27.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	27.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,872.00000	2,947	33.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	33.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,876.00000	1,950	30.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			4.00000	4	30.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			901.00000	970	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			29.00000	23	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			1.00000	1	40.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,129.00000	4,054	40.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			1.00000	1	51.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,128.00000	6,054	51.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	53.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,128.00000	8,053	53.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,823.00000	2,897	33.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	33.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,827.00000	1,901	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			4.00000	4	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			1.00000	1	40.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,179.00000	4,104	40.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			1.00000	1	51.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,178.00000	6,104	51.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	53.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,178.00000	8,103	53.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,722.00000	3,797	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,723.00000	2,797	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,728.00000	1,801	29.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			5.00000	5	29.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			1.00000	1	41.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,279.00000	4,204	41.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	51.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,278.00000	6,204	51.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	53.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,278.00000	8,203	53.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,772.00000	3,847	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,773.00000	2,847	33.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	33.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,777.00000	1,851	29.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.65	Put		5.00000	4	29.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call		810.00000	877	22.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put		37.00000	30	22.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call		1.00000	1	40.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put		4,229.00000	4,154	40.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		0.00000	1	51.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,228.00000	6,154	51.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	53.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,228.00000	8,153	53.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		4,022.00000	4,097	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call		3,022.00000	3,097	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put		0.00000	0	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call		1,042.00000	1,113	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put		19.00000	17	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call		1.00000	1	51.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put		5,978.00000	5,904	51.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	53.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put		7,978.00000	7,903	53.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		4,222.00000	4,297	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		3,222.00000	3,297	31.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		0.00000	0	31.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		2,224.00000	2,298	31.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		2.00000	1	31.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		1,235.00000	1,308	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		13.00000	11	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		1.00000	1	38.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		3,779.00000	3,705	38.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		1.00000	1	49.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		5,778.00000	5,704	49.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	53.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		7,778.00000	7,703	53.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,372.00000	4,447	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,372.00000	3,447	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,373.00000	2,448	32.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		1.00000	1	32.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,382.00000	1,455	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		10.00000	9	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		2.00000	2	38.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,629.00000	3,555	38.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		1.00000	1	49.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,628.00000	5,554	49.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	53.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			7,628.00000	7,553	53.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call			2,972.00000	3,047	33.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put			0.00000	0	33.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call			1,976.00000	2,050	31.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put			3.00000	3	31.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call			1.00000	1	39.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put			4,029.00000	3,954	39.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call			1.00000	1	51.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put			6,028.00000	5,954	51.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	53.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put			8,028.00000	7,953	53.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.68570		11.61000		19.03	876,427.50	75	13,418.00
€ / R On 14/12/2009 Currency Future	11.60	Call			507.00000	540	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			497.00000	454	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			468.00000	495	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			558.00000	510	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			451.00000	476	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			591.00000	540	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			433.00000	458	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			623.00000	572	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			487.00000	517	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			527.00000	482	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			401.00000	424	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			691.00000	638	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			601.00000	640	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			391.00000	354	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			320.00000	337	20.64	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put			910.00000	851	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			54.00000	58	26.33	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,044.00000	2,972	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			681.00000	724	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			321.00000	288	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			576.00000	614	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			416.00000	378	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			627.00000	667	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			367.00000	331	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			710.00000	753	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			300.00000	268	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			417.00000	440	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			657.00000	605	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			552.00000	588	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			442.00000	403	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			654.00000	695	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			344.00000	309	18.40	0.00	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			529.00000	564	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			469.00000	428	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			372.00000	392	19.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			762.00000	706	19.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			358.00000	377	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			798.00000	742	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			345.00000	363	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			835.00000	777	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			386.00000	407	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			726.00000	672	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			332.00000	349	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			872.00000	814	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			308.00000	324	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			948.00000	888	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			248.00000	260	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,188.00000	1,124	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			266.00000	280	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,106.00000	1,044	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			276.00000	290	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,066.00000	1,004	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			231.00000	242	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,271.00000	1,206	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			223.00000	234	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,313.00000	1,248	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			216.00000	226	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,356.00000	1,290	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			209.00000	218	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,399.00000	1,332	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			183.00000	191	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,573.00000	1,505	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			161.00000	167	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,751.00000	1,682	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			143.00000	148	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,933.00000	1,862	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			151.00000	157	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,841.00000	1,771	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			147.00000	152	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,887.00000	1,817	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			147.00000	152	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,887.00000	1,817	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			122.00000	128	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,162.00000	2,092	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			117.00000	124	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,207.00000	2,138	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			127.00000	131	25.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Put		2,117.00000	2,046	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		131.00000	135	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,071.00000	1,999	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		134.00000	139	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,024.00000	1,954	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		131.00000	135	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,071.00000	1,999	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		138.00000	143	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,978.00000	1,908	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		103.00000	109	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,343.00000	2,274	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		156.00000	162	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,796.00000	1,726	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		43.00000	47	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,283.00000	3,211	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		112.00000	119	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,252.00000	2,183	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		94.00000	100	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,434.00000	2,365	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		86.00000	92	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,526.00000	2,456	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		79.00000	85	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,619.00000	2,549	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		73.00000	78	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,713.00000	2,642	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		151.00000	157	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,841.00000	1,771	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		143.00000	148	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,933.00000	1,862	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		107.00000	114	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,297.00000	2,228	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		98.00000	105	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,388.00000	2,319	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		90.00000	96	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,480.00000	2,410	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		177.00000	184	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,617.00000	1,549	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		166.00000	173	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,706.00000	1,637	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		122.00000	128	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,162.00000	2,092	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		166.00000	173	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,706.00000	1,637	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		103.00000	109	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,343.00000	2,274	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call		171.00000	178	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,661.00000	1,593	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		107.00000	114	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,297.00000	2,228	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		98.00000	105	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,388.00000	2,319	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		83.00000	88	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,573.00000	2,503	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		86.00000	92	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,526.00000	2,456	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		189.00000	197	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,529.00000	1,461	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		195.00000	204	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,485.00000	1,418	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		171.00000	178	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,661.00000	1,593	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		127.00000	131	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,117.00000	2,046	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		195.00000	204	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,485.00000	1,418	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		202.00000	211	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,442.00000	1,375	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		177.00000	184	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,617.00000	1,549	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		257.00000	270	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,147.00000	1,084	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		239.00000	251	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,229.00000	1,165	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		286.00000	301	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,026.00000	965	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		231.00000	242	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,271.00000	1,206	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		297.00000	312	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		987.00000	927	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		276.00000	290	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,066.00000	1,004	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		239.00000	251	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,229.00000	1,165	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,080.00000	1,142	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		120.00000	106	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		739.00000	784	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		279.00000	248	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		52.00000	55	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,092.00000	3,020	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,251.00000	1,319	18.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.45	Put		91.00000	84	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		865.00000	915	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		205.00000	179	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		47.00000	51	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,187.00000	3,115	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,092.00000	2,166	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		32.00000	30	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		800.00000	848	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		240.00000	212	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		24.00000	26	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,964.00000	3,890	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		12.00000	13	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,452.00000	5,377	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		7.00000	7	33.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,947.00000	6,872	33.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,384.00000	2,459	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		24.00000	23	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,005.00000	1,060	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		145.00000	124	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		31.00000	33	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,671.00000	3,598	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		14.00000	14	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,154.00000	5,079	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		8.00000	8	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,648.00000	6,572	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		320.00000	337	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		910.00000	851	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,531.00000	2,606	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		21.00000	20	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,118.00000	1,186	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		108.00000	100	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		35.00000	38	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,525.00000	3,452	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		15.00000	15	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,005.00000	4,929	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		8.00000	9	32.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,498.00000	6,423	32.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,815.00000	3,891	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		5.00000	5	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,826.00000	2,901	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		16.00000	15	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,852.00000	1,924	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		42.00000	39	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		969.00000	1,022	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		159.00000	137	17.61	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	14.80	Call			45.00000	49	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,235.00000	3,163	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			21.00000	22	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,211.00000	4,136	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,915.00000	3,990	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			5.00000	4	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,925.00000	3,000	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			15.00000	14	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,947.00000	2,020	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			37.00000	34	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,042.00000	1,098	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			132.00000	113	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			49.00000	53	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,139.00000	3,067	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			22.00000	23	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,112.00000	4,037	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,964.00000	4,040	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			4.00000	4	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,974.00000	3,049	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			14.00000	13	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,995.00000	2,068	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			35.00000	33	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			22.00000	24	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,062.00000	3,988	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,716.00000	3,791	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			6.00000	6	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,728.00000	2,803	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			18.00000	17	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,757.00000	1,829	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			47.00000	43	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			899.00000	950	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			189.00000	164	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			42.00000	45	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,332.00000	3,259	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			20.00000	21	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,310.00000	4,235	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,617.00000	3,692	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			7.00000	6	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,629.00000	2,704	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			19.00000	18	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,663.00000	1,735	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			53.00000	49	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			832.00000	881	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			222.00000	195	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			38.00000	41	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.00	Put			3,428.00000	3,355	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			19.00000	20	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,409.00000	4,334	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,518.00000	3,593	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			8.00000	7	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,570.00000	1,641	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			60.00000	55	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			769.00000	815	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			259.00000	230	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			18.00000	19	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,508.00000	4,433	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,567.00000	3,642	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			7.00000	7	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,580.00000	2,655	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			20.00000	19	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,616.00000	1,688	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			56.00000	52	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			37.00000	39	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,477.00000	3,404	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			19.00000	19	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,459.00000	4,384	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,766.00000	3,841	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			6.00000	5	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,777.00000	2,852	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			17.00000	16	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,804.00000	1,877	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			44.00000	41	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			933.00000	986	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			173.00000	150	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			20.00000	21	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,260.00000	4,186	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,865.00000	3,940	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			5.00000	5	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,875.00000	2,950	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			15.00000	15	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,899.00000	1,972	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			39.00000	36	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			21.00000	22	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,161.00000	4,087	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,014.00000	4,089	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			4.00000	3	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			3,024.00000	3,098	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			14.00000	13	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			2,043.00000	2,117	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			33.00000	31	21.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.60	Call			23.00000	25	27.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,013.00000	3,939	27.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,014.00000	4,089	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			4.00000	3	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			4,113.00000	4,188	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			3.00000	3	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			3,122.00000	3,197	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			12.00000	11	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,140.00000	2,214	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			30.00000	29	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,206.00000	1,274	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			96.00000	89	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			59.00000	63	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			2,949.00000	2,877	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			25.00000	27	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,915.00000	3,841	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,312.00000	4,387	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	2	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,320.00000	3,395	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			10.00000	9	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,335.00000	2,410	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			25.00000	24	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,386.00000	1,456	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			76.00000	70	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			70.00000	75	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,760.00000	2,689	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			30.00000	32	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,720.00000	3,646	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,412.00000	4,487	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			2.00000	1	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,419.00000	3,494	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			9.00000	8	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,433.00000	2,508	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			23.00000	22	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,477.00000	1,548	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			67.00000	62	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			76.00000	81	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,666.00000	2,595	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			32.00000	35	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,622.00000	3,549	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			12.00000	12	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,602.00000	5,526	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			6.00000	6	34.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,596.00000	7,520	34.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			11.00000	12	31.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.30	Put		5,701.00000	5,626	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		5.00000	5	35.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,695.00000	7,620	35.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,213.00000	4,288	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		3.00000	2	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,221.00000	3,296	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		11.00000	10	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,237.00000	2,312	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		27.00000	26	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,295.00000	1,364	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		85.00000	79	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		27.00000	29	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,817.00000	3,744	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		11.00000	11	31.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,801.00000	5,726	31.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		5.00000	5	35.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,795.00000	7,720	35.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		11.00000	11	31.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,901.00000	5,825	31.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		5.00000	5	35.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,895.00000	7,819	35.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		10.00000	10	32.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,050.00000	5,975	32.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		5.00000	5	35.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,045.00000	7,969	35.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		10.00000	10	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,150.00000	6,074	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		4.00000	5	35.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,144.00000	8,069	35.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		9.00000	9	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,299.00000	6,224	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		4.00000	4	35.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,294.00000	8,218	35.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		9.00000	10	32.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,249.00000	6,174	32.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		4.00000	4	35.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,244.00000	8,169	35.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		10.00000	11	31.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,000.00000	5,925	31.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		5.00000	5	35.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		7,995.00000	7,919	35.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,362.00000	4,437	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	1	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,369.00000	3,444	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		9.00000	8	28.36	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	10.25	Call		1,431.00000	1,502	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		71.00000	66	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		12.00000	12	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,652.00000	5,576	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		5.00000	6	34.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,645.00000	7,570	34.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,262.00000	4,338	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,270.00000	3,345	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		10.00000	9	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,286.00000	2,361	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		26.00000	25	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,340.00000	1,410	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		80.00000	74	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		28.00000	31	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,768.00000	3,695	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		11.00000	12	31.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,751.00000	5,676	31.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		5.00000	5	35.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,745.00000	7,670	35.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,163.00000	4,238	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		3.00000	2	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,171.00000	3,246	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		11.00000	11	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,189.00000	2,263	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		29.00000	27	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		26.00000	28	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,866.00000	3,793	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		11.00000	11	31.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,851.00000	5,775	31.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		5.00000	5	35.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,845.00000	7,770	35.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		10.00000	10	32.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,200.00000	6,124	32.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		4.00000	4	35.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,194.00000	8,119	35.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		10.00000	10	32.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,100.00000	6,025	32.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		4.00000	5	35.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,094.00000	8,019	35.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.86960	11.79180		19.17	0.00	0	1,357.00
€ / R On 15/03/2010 Currency Future	11.80	Call		682.00000	715	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		690.00000	645	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		645.00000	675	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		753.00000	705	19.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.95	Call			627.00000	657	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			786.00000	737	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			611.00000	639	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			819.00000	769	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			663.00000	694	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			721.00000	674	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			578.00000	605	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			887.00000	835	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			768.00000	805	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			576.00000	536	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			839.00000	880	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			497.00000	461	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			445.00000	464	21.08	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,253.00000	1,195	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,089.00000	1,141	17.74	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			297.00000	271	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			791.00000	830	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			549.00000	510	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			864.00000	906	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			472.00000	437	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			594.00000	622	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			852.00000	802	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			723.00000	759	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			632.00000	589	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			723.00000	759	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			632.00000	589	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			815.00000	855	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			523.00000	485	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			890.00000	933	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			448.00000	414	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			702.00000	737	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			660.00000	617	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			563.00000	589	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			921.00000	869	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			548.00000	573	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			956.00000	903	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			534.00000	558	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			992.00000	938	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,562.00000	3,639	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			20.00000	20	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,580.00000	2,657	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			38.00000	37	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,650.00000	1,719	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			109.00000	99	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			943.00000	989	18.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.25	Put			401.00000	369	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			326.00000	339	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,784.00000	1,719	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			210.00000	218	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,668.00000	2,598	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			141.00000	146	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,599.00000	3,526	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			96.00000	100	28.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,555.00000	4,480	28.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,612.00000	3,689	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			20.00000	19	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,629.00000	2,706	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			37.00000	36	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,693.00000	1,762	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			101.00000	92	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			971.00000	1,018	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			379.00000	348	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			333.00000	347	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,741.00000	1,677	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			215.00000	223	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,623.00000	2,553	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			144.00000	149	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,552.00000	3,479	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			98.00000	102	28.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,507.00000	4,432	28.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,710.00000	3,787	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			18.00000	18	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,727.00000	2,804	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			35.00000	34	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,778.00000	1,849	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			86.00000	79	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,029.00000	1,078	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			337.00000	308	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			349.00000	363	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,657.00000	1,594	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			224.00000	233	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,533.00000	2,463	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			149.00000	154	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,457.00000	3,385	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			103.00000	106	28.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,411.00000	4,337	28.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,760.00000	3,837	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			18.00000	17	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,776.00000	2,853	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			34.00000	33	21.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.05	Call			1,822.00000	1,893	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			80.00000	73	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,058.00000	1,109	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			317.00000	290	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			357.00000	372	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,615.00000	1,552	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			229.00000	238	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,488.00000	2,419	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			152.00000	157	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,410.00000	3,338	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			105.00000	109	28.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,363.00000	4,289	28.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,661.00000	3,738	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			19.00000	18	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,678.00000	2,755	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			36.00000	35	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,735.00000	1,805	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			93.00000	86	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			999.00000	1,048	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			358.00000	328	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			341.00000	355	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,699.00000	1,635	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			219.00000	228	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,578.00000	2,508	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			146.00000	151	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,505.00000	3,432	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			100.00000	104	28.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,459.00000	4,385	28.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,908.00000	3,985	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			16.00000	15	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,923.00000	3,000	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			32.00000	31	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,954.00000	2,027	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			63.00000	57	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,152.00000	1,207	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			261.00000	237	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			384.00000	400	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,492.00000	1,430	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			245.00000	255	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,354.00000	2,285	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			161.00000	167	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,269.00000	3,197	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			112.00000	116	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,220.00000	4,146	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			4,007.00000	4,083	26.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		15.00000	14	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,022.00000	3,098	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		30.00000	29	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,045.00000	2,121	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		53.00000	51	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,219.00000	1,278	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		227.00000	208	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		403.00000	420	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,411.00000	1,350	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		257.00000	266	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,265.00000	2,197	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		167.00000	173	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,176.00000	3,104	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		117.00000	120	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,125.00000	4,051	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,957.00000	4,034	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		15.00000	15	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,972.00000	3,049	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		31.00000	30	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,999.00000	2,072	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		57.00000	53	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,185.00000	1,240	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		243.00000	221	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		393.00000	410	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,451.00000	1,390	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		251.00000	261	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,309.00000	2,241	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		164.00000	170	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,222.00000	3,150	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		114.00000	118	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,172.00000	4,099	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,809.00000	3,886	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		17.00000	17	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,825.00000	2,902	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		33.00000	32	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,866.00000	1,937	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		74.00000	68	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		366.00000	381	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,574.00000	1,511	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		235.00000	244	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,443.00000	2,374	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		155.00000	160	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,363.00000	3,291	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		107.00000	111	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,315.00000	4,241	28.49	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 15/03/2010 Currency Future	7.95	Call			3,858.00000	3,936	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			17.00000	16	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,874.00000	2,951	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			32.00000	32	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,910.00000	1,982	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			68.00000	62	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,120.00000	1,173	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			279.00000	254	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			374.00000	390	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,533.00000	1,471	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			240.00000	249	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,398.00000	2,330	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			158.00000	163	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,316.00000	3,244	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			109.00000	113	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,268.00000	4,194	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,055.00000	4,132	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			14.00000	12	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,071.00000	3,147	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			29.00000	28	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,093.00000	2,169	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			51.00000	50	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,255.00000	1,315	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			213.00000	196	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			413.00000	431	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,371.00000	1,311	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			262.00000	272	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,220.00000	2,152	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			171.00000	177	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,129.00000	3,057	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			119.00000	122	28.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,077.00000	4,003	28.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,104.00000	4,181	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			12.00000	11	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,120.00000	3,197	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			28.00000	27	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,141.00000	2,218	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			50.00000	48	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,292.00000	1,353	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			201.00000	184	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			423.00000	442	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,331.00000	1,272	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			268.00000	278	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,176.00000	2,108	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			174.00000	180	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.70	Put		3,082.00000	3,011	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		121.00000	124	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,029.00000	3,955	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,300.00000	4,377	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		9.00000	8	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,316.00000	3,393	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		24.00000	23	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,336.00000	2,413	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		44.00000	43	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,446.00000	1,511	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		155.00000	141	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		468.00000	489	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,176.00000	1,119	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		291.00000	303	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,000.00000	1,933	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		189.00000	196	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,897.00000	2,826	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		129.00000	133	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,837.00000	3,764	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,448.00000	4,525	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	6	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,464.00000	3,541	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		22.00000	21	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,482.00000	2,559	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		41.00000	39	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,567.00000	1,634	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		126.00000	115	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		506.00000	529	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,064.00000	1,009	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		311.00000	324	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,869.00000	1,804	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		201.00000	209	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,760.00000	2,689	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		136.00000	141	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,694.00000	3,621	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		63.00000	65	30.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,621.00000	5,546	30.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		19.00000	20	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,577.00000	7,500	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		59.00000	62	30.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,768.00000	5,692	30.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		17.00000	18	30.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,725.00000	7,648	30.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,202.00000	4,279	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		10.00000	9	26.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.60	Call			3,218.00000	3,295	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			26.00000	25	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,239.00000	2,315	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			47.00000	46	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,368.00000	1,431	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			176.00000	162	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			279.00000	290	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,087.00000	2,020	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			125.00000	129	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,933.00000	3,859	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			57.00000	59	30.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,865.00000	5,790	30.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			16.00000	16	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,824.00000	7,747	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			55.00000	57	30.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			5,963.00000	5,888	30.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			15.00000	15	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			7,923.00000	7,846	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,957.00000	4,034	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			15.00000	15	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			52.00000	54	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,110.00000	6,035	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			13.00000	14	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,071.00000	7,994	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			48.00000	51	30.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,207.00000	6,131	30.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			12.00000	13	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,171.00000	8,093	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			44.00000	46	30.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,352.00000	6,277	30.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			11.00000	12	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,319.00000	8,242	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			45.00000	48	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,304.00000	6,228	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			12.00000	12	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,270.00000	8,192	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			53.00000	55	30.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,062.00000	5,986	30.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			14.00000	14	29.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,022.00000	7,945	29.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,350.00000	4,427	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			8.00000	7	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,365.00000	3,442	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			23.00000	23	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,385.00000	2,461	19.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.45	Put			43.00000	42	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,486.00000	1,552	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			144.00000	132	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			298.00000	309	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			1,956.00000	1,890	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			131.00000	136	27.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,790.00000	3,716	27.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			60.00000	63	30.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			5,719.00000	5,643	30.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			17.00000	18	30.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,676.00000	7,599	30.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,399.00000	4,476	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			7.00000	6	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,415.00000	3,491	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			23.00000	22	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,434.00000	2,510	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			42.00000	41	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,526.00000	1,593	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			135.00000	123	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			304.00000	316	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			1,913.00000	1,847	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			134.00000	138	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,742.00000	3,669	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			62.00000	64	30.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,670.00000	5,594	30.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			18.00000	19	30.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,626.00000	7,549	30.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,251.00000	4,328	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			9.00000	9	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,267.00000	3,344	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			25.00000	24	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,287.00000	2,364	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			45.00000	44	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,407.00000	1,471	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			165.00000	151	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			285.00000	296	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,043.00000	1,977	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			127.00000	131	27.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			3,885.00000	3,811	27.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			58.00000	61	30.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,816.00000	5,741	30.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			16.00000	17	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,774.00000	7,697	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			54.00000	56	30.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,012.00000	5,937	30.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.75	Call			14.00000	15	30.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,972.00000	7,895	30.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			47.00000	49	30.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,255.00000	6,180	30.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			12.00000	12	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,220.00000	8,143	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			50.00000	53	30.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,158.00000	6,083	30.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			13.00000	13	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,121.00000	8,044	29.97	0.00	0	0.00
AL13 On 05/11/2009 Index Future			248.94900		248.89400		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			299.24000		298.80200		0.00	0.00	0	694.00
ALBI On 04/02/2010 Index Future			304.75400		304.31400		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.61600		127.52700		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.96800		129.87900		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			301.02500		300.59050		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			306.57200		306.13600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			363.99500		363.86400		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.52400		7.52700		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.51200		8.52800		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.15900		8.19000		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.35200		8.36200		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.64100		8.65600		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.61700		8.63400		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.60900		8.62800		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			6.82400		6.82700		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			6.79800		6.80600		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.92200		6.92900		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.21100		7.21400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.52200		7.53800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.44100		7.44800		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.66400		7.67200		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.32900		8.33800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.46300		8.47500		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.57200		8.59600		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.62600		8.65300		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.13100		7.13300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.05000		7.05800		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.05300		7.06800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.16900		7.17700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.22700		7.23000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			289.44100		288.98300		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			294.77500		294.31400		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.58800		7.63500		1.25	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			17.00000	19	1.21	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			926.00000	891	1.21	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.73900		7.77700		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			491.00000	520	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			538.00000	501	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.25800		8.29200		7.00	0.00	0	5,970.00
R157 On 05/11/2009 Bond Future	7.50	Call			323.00000	345	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,560.00000	4,404	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.32000		8.35600		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,126.00000	1,177	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,215.00000	4,085	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.34000		8.37800		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,010.00000	3,106	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,425.00000	2,337	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.31800		8.35800		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,082.00000	4,190	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,292.00000	2,215	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			8.78500	8.81800		14.00	0.00	0	11,509.00
R186 On 05/11/2009 Bond Future	7.50	Call		136.00000	147	13.78	141,120.00	960	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		14,074.00000	13,764	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call		2,759.00000	2,895	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		3,422.00000	3,237	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call		4,015.00000	4,192	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		2,269.00000	2,125	14.00	2,040,000.00	960	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call		296.00000	317	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		11,405.00000	11,105	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.82400	8.85700		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		2,210.00000	2,301	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		8,259.00000	8,032	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.84400	8.87800		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		6,038.00000	6,209	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		4,889.00000	4,736	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.84600	8.88100		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		7,915.00000	8,111	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		4,519.00000	4,384	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.29700	8.33200		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call		215.00000	231	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,732.00000	3,603	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.35000	8.38600		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		557.00000	585	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		4,145.00000	4,030	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.36400	8.40200		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,305.00000	2,380	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,935.00000	1,865	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.33400	8.37400		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,597.00000	3,691	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,360.00000	1,309	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.77800	8.81200		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		163.00000	173	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,689.00000	7,512	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.84000	8.87600		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,392.00000	1,446	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		5,078.00000	4,940	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.87000	8.90700		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		3,677.00000	3,775	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		3,195.00000	3,101	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.87100	8.90900		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		4,923.00000	5,031	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			3,215.00000	3,130	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.77000		8.80300		12.28	0.00	0	2,301.00
R204 On 05/11/2009 Bond Future	7.50	Call			180.00000	191	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,402.00000	8,215	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.82200		8.85600		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,566.00000	1,623	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,506.00000	5,364	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.84900		8.88500		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,112.00000	4,219	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,456.00000	3,356	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.85200		8.88900		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,142.00000	5,262	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,140.00000	3,052	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.33700		8.35000		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			178.00000	180	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,127.00000	3,085	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.39900		8.41300		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			468.00000	474	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,471.00000	3,433	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.42300		8.43700		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,277.00000	2,299	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,327.00000	1,307	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.39500		8.41100		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,784.00000	2,812	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,107.00000	1,089	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.85500		8.88900		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			150.00000	159	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,226.00000	9,026	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.90500		8.93900		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,565.00000	1,622	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,842.00000	5,694	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.93500		8.97000		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,819.00000	4,934	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,181.00000	3,089	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.94200		8.97800		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			5,859.00000	5,987	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,885.00000	2,803	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.86300		8.89700		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			173.00000	186	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,876.00000	7,673	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			8.91100	8.94500		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,807.00000	1,878	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		4,645.00000	4,504	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.93600	8.97100		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		4,550.00000	4,672	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,855.00000	2,762	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.94100	8.97700		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		5,974.00000	6,109	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,872.00000	2,787	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.32600	8.34800		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.00	Call		85.00000	89	17.98	85,440.00	960	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		13,345.00000	13,157	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		201.00000	209	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		10,744.00000	10,561	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call		0.00000	440	17.97	422,400.00	960	960.00
R209 On 05/11/2009 Bond Future	7.50	Put		0.00000	8,200	17.97	7,872,000.00	960	960.00
R209 On 05/11/2009 Bond Future	9.00	Call		0.00000	6,245	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		0.00000	719	18.59	1,380,480.00	1,920	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		10,894.00000	11,073	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		134.00000	122	19.20	172,020.00	1,410	2,970.00
R209 On 04/02/2010 Bond Future			8.34600	8.36800		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		1,215.00000	1,250	17.69	600,000.00	480	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		9,323.00000	9,168	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		12,703.00000	12,871	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		468.00000	446	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.35000	8.37200		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		5,286.00000	5,385	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		4,197.00000	4,106	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.34000	8.36200		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		7,273.00000	7,385	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		4,046.00000	3,968	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			297.20900	296.78100		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			302.68600	302.25600		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.66670	6.65640		16.81	13,333,400.00	2,000	240,943.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		126.00000	128	16.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		119.00000	111	16.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		106.00000	107	17.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		149.00000	140	17.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		74.00000	75	18.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		218.00000	208	18.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		89.00000	90	17.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.75	Put		182.00000	173	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		74.00000	75	18.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		218.00000	208	18.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		126.00000	128	16.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		119.00000	111	16.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		189.00000	193	17.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		83.00000	76	17.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		225.00000	229	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		68.00000	63	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		303.00000	309	19.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		46.00000	42	19.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		303.00000	309	19.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		46.00000	42	19.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		388.00000	395	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		31.00000	28	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		344.00000	351	20.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		38.00000	34	20.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		156.00000	159	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		99.00000	92	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		189.00000	193	17.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		83.00000	76	17.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		263.00000	268	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		56.00000	51	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		263.00000	268	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		56.00000	51	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		388.00000	395	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		31.00000	28	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		156.00000	159	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		99.00000	92	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		432.00000	440	21.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		25.00000	23	21.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		477.00000	485	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		21.00000	19	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		106.00000	107	17.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		149.00000	140	17.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		52.00000	52	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		296.00000	286	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		37.00000	37	20.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		381.00000	370	20.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		52.00000	52	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		296.00000	286	19.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		62.00000	63	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		256.00000	246	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		44.00000	44	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		338.00000	327	19.70	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			31.00000	31	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			425.00000	414	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			44.00000	44	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			338.00000	327	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			31.00000	31	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			425.00000	414	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			22.00000	22	21.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			516.00000	505	21.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			26.00000	26	21.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			470.00000	459	21.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			26.00000	26	21.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			470.00000	459	21.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			19.00000	18	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			563.00000	552	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			14.00000	13	23.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			657.00000	647	23.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			22.00000	22	21.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			516.00000	505	21.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			16.00000	16	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			610.00000	599	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			14.00000	13	23.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			657.00000	647	23.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			10.00000	10	24.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			754.00000	743	24.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			19.00000	18	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			563.00000	552	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			10.00000	10	24.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			754.00000	743	24.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			8.00000	7	25.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			851.00000	841	25.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			12.00000	11	23.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			705.00000	695	23.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			9.00000	9	24.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			802.00000	792	24.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			7.00000	6	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			900.00000	890	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			477.00000	485	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			21.00000	19	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,906.00000	5,917	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,406.00000	4,417	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,906.00000	2,917	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,407.00000	1,417	27.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	27.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		1.00000	1	32.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,595.00000	1,585	32.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	45.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,094.00000	3,084	45.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	53.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,594.00000	4,583	53.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	55.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,094.00000	6,083	55.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,106.00000	6,117	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,606.00000	4,617	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,106.00000	3,117	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,607.00000	1,617	27.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	27.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		2.00000	2	30.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,396.00000	1,385	30.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	43.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,894.00000	2,884	43.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	52.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,394.00000	4,383	52.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	55.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,894.00000	5,883	55.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,156.00000	6,167	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,656.00000	4,667	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,156.00000	3,167	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,656.00000	1,667	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		2.00000	2	29.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,346.00000	1,335	29.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	42.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,844.00000	2,834	42.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	52.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,344.00000	4,333	52.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	55.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,844.00000	5,833	55.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		618.00000	627	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		11.00000	10	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		523.00000	532	22.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		17.00000	15	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.80	Call			860.00000	870	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			4.00000	4	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			762.00000	772	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			6.00000	5	24.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			666.00000	675	23.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			9.00000	8	23.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			570.00000	579	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			14.00000	12	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			811.00000	821	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			5.00000	4	25.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			714.00000	723	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			7.00000	7	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			570.00000	579	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			14.00000	12	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			714.00000	723	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			7.00000	7	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,356.00000	4,367	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,356.00000	3,367	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,356.00000	2,367	26.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	26.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,357.00000	1,367	27.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			0.00000	0	27.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			1.00000	1	32.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,645.00000	1,635	32.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	49.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,644.00000	3,633	49.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	55.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,644.00000	5,633	55.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	59.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,644.00000	7,633	59.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,306.00000	4,317	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,306.00000	3,317	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,306.00000	2,317	26.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	26.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,307.00000	1,317	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	0	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			1.00000	1	33.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,695.00000	1,684	33.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	49.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,694.00000	3,683	49.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	55.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,694.00000	5,683	55.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	59.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,694.00000	7,683	59.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,256.00000	4,267	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,256.00000	3,267	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,256.00000	2,267	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,257.00000	1,267	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		1.00000	0	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		1.00000	1	33.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,745.00000	1,734	33.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	50.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,744.00000	3,733	50.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	55.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,744.00000	5,733	55.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	59.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,744.00000	7,733	59.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,206.00000	4,217	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,206.00000	3,217	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,206.00000	2,217	26.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	26.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,207.00000	1,217	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	0	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		1.00000	1	34.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,795.00000	1,784	34.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	50.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,794.00000	3,783	50.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	55.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,794.00000	5,783	55.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	59.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,794.00000	7,783	59.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	50.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,794.00000	3,783	50.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	55.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,794.00000	5,783	55.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	59.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,794.00000	7,783	59.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,156.00000	4,167	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,156.00000	2,167	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	27.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.50	Call			1,157.00000	1,167	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put			1.00000	1	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call			1.00000	1	34.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			1,845.00000	1,834	34.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	51.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			3,844.00000	3,833	51.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	59.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,844.00000	7,833	59.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			4,106.00000	4,117	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			2,106.00000	2,117	27.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	27.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			1,108.00000	1,118	27.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			1.00000	1	27.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			1.00000	1	35.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			1,895.00000	1,884	35.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	51.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			3,894.00000	3,883	51.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	59.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			7,894.00000	7,883	59.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			4,056.00000	4,067	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			3,056.00000	3,067	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			2,056.00000	2,067	27.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	27.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			1,058.00000	1,068	27.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			2.00000	1	27.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			1.00000	1	35.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			1,944.00000	1,934	35.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	51.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			3,944.00000	3,933	51.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	55.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			5,944.00000	5,933	55.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	59.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			7,944.00000	7,933	59.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,956.00000	3,967	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,956.00000	2,967	26.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	26.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,956.00000	1,967	27.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	27.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			959.00000	969	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			3.00000	2	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			1.00000	1	36.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.70	Put		2,044.00000	2,034	36.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call		0.00000	0	52.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put		4,044.00000	4,033	52.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call		0.00000	0	55.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put		6,044.00000	6,033	55.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call		0.00000	0	59.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put		8,044.00000	8,033	59.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call		3,856.00000	3,867	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call		2,856.00000	2,867	26.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put		0.00000	0	26.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call		1,856.00000	1,867	27.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put		0.00000	0	27.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call		1.00000	1	37.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put		2,144.00000	2,134	37.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call		0.00000	0	52.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,144.00000	4,133	52.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	56.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,144.00000	6,133	56.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	59.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,144.00000	8,133	59.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		3,906.00000	3,917	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		1,906.00000	1,917	27.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	27.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		910.00000	920	26.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		3.00000	3	26.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		1.00000	1	36.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,094.00000	2,084	36.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	52.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,094.00000	4,083	52.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	59.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,094.00000	8,083	59.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		4,006.00000	4,017	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		3,006.00000	3,017	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		2,006.00000	2,017	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		1,009.00000	1,019	27.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		2.00000	2	27.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		1.00000	1	36.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		1,994.00000	1,984	36.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	52.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		3,994.00000	3,983	52.28	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	12.65	Call		0.00000	0	55.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		5,994.00000	5,983	55.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	59.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		7,994.00000	7,983	59.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.72570	6.71440		17.56	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		276.00000	279	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		261.00000	253	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		255.00000	259	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		291.00000	283	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		219.00000	222	18.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		355.00000	346	18.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		219.00000	222	18.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		355.00000	346	18.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		237.00000	239	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		322.00000	314	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		237.00000	239	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		322.00000	314	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		203.00000	205	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		389.00000	380	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		329.00000	334	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		215.00000	208	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		358.00000	363	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		194.00000	187	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		358.00000	363	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		194.00000	187	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		420.00000	426	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		156.00000	151	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		420.00000	426	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		156.00000	151	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		453.00000	460	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		139.00000	134	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		453.00000	460	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		139.00000	134	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		302.00000	306	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		237.00000	230	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		388.00000	394	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		174.00000	168	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		488.00000	495	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		123.00000	119	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		302.00000	306	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		237.00000	230	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		276.00000	279	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		261.00000	253	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		524.00000	531	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		109.00000	106	18.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.30	Call			524.00000	531	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			109.00000	106	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			561.00000	569	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			96.00000	93	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			203.00000	205	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			389.00000	380	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			174.00000	176	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			460.00000	451	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			150.00000	151	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			536.00000	526	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			129.00000	130	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			615.00000	605	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			111.00000	112	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			697.00000	687	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			188.00000	190	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			424.00000	415	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			162.00000	163	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			497.00000	488	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			139.00000	140	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			575.00000	565	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			188.00000	190	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			424.00000	415	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			139.00000	140	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			575.00000	565	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			120.00000	121	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			656.00000	645	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			162.00000	163	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			497.00000	488	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,864.00000	5,876	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,364.00000	4,376	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,864.00000	2,876	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,373.00000	1,385	21.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			9.00000	9	21.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			29.00000	30	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,665.00000	1,654	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			6.00000	6	29.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,141.00000	3,130	29.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			1.00000	1	33.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,637.00000	4,626	33.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			1.00000	1	37.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,136.00000	6,125	37.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,114.00000	6,126	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
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,614.00000	4,626	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,114.00000	3,126	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,620.00000	1,631	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		6.00000	5	23.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		39.00000	39	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,424.00000	1,413	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		7.00000	7	29.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,893.00000	2,881	29.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	32.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,387.00000	4,376	32.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	36.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,886.00000	5,875	36.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,164.00000	6,176	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,664.00000	4,676	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,164.00000	3,176	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,669.00000	1,681	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		41.00000	41	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,377.00000	1,366	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		8.00000	8	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,843.00000	2,832	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	32.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,337.00000	4,326	32.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	36.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,836.00000	5,825	36.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		679.00000	688	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		64.00000	62	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		599.00000	607	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		84.00000	82	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		849.00000	860	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		35.00000	34	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		762.00000	772	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		48.00000	47	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		638.00000	647	18.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		74.00000	71	18.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		599.00000	607	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		84.00000	82	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		720.00000	730	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		56.00000	54	18.43	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	6.35	Call			488.00000	495	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			123.00000	119	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			805.00000	816	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			41.00000	40	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,364.00000	3,376	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,365.00000	2,376	24.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	0	24.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			3.00000	3	31.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,639.00000	3,628	31.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			1.00000	1	36.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,636.00000	5,625	36.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	41.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,636.00000	7,625	41.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,264.00000	4,276	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,264.00000	3,276	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,265.00000	2,276	24.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	0	24.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,275.00000	1,286	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			11.00000	11	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			27.00000	27	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,762.00000	1,751	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			3.00000	3	31.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,739.00000	3,727	31.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	36.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,736.00000	5,725	36.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	41.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,736.00000	7,725	41.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,214.00000	4,226	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,214.00000	3,226	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,215.00000	2,226	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	1	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,226.00000	1,237	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			12.00000	12	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			25.00000	25	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,811.00000	1,800	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			3.00000	3	31.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,789.00000	3,777	31.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	36.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,786.00000	5,775	36.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	41.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,786.00000	7,775	41.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,164.00000	4,176	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,165.00000	2,177	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		1.00000	1	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,178.00000	1,189	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		13.00000	13	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		24.00000	24	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,860.00000	1,848	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		3.00000	3	31.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,838.00000	3,827	31.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	42.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,836.00000	7,825	42.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,114.00000	4,126	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,116.00000	2,127	26.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		1.00000	1	26.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,129.00000	1,140	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		15.00000	14	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		23.00000	23	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,909.00000	1,897	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		3.00000	3	31.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,888.00000	3,877	31.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	42.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,886.00000	7,875	42.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,064.00000	4,076	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,064.00000	3,076	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,066.00000	2,078	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,080.00000	1,092	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		16.00000	16	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		22.00000	22	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,957.00000	1,946	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		3.00000	3	31.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,938.00000	3,927	31.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	36.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,936.00000	5,925	36.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	42.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,936.00000	7,925	42.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,314.00000	4,326	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,314.00000	3,326	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	21.25	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	4.40	Call		2,315.00000	2,326	24.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	24.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,324.00000	1,335	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		10.00000	10	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		28.00000	28	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,714.00000	1,702	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		3.00000	3	31.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,689.00000	3,678	31.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	36.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,686.00000	5,675	36.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	41.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,686.00000	7,675	41.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,014.00000	4,026	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,014.00000	3,026	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,017.00000	2,028	26.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	3	26.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,032.00000	1,043	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		18.00000	17	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		21.00000	21	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,006.00000	1,995	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		3.00000	3	31.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,988.00000	3,977	31.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		1.00000	1	36.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,986.00000	5,975	36.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	42.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,986.00000	7,975	42.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,964.00000	3,976	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,964.00000	2,976	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,967.00000	1,979	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		3.00000	3	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		986.00000	997	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		21.00000	21	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		20.00000	20	26.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,055.00000	2,044	26.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		2.00000	2	32.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,038.00000	4,027	32.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		1.00000	1	37.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,036.00000	6,025	37.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	42.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,036.00000	8,025	42.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,814.00000	3,826	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	24.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,814.00000	2,826	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,818.00000	1,829	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		4.00000	4	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		16.00000	16	27.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,202.00000	2,191	27.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		2.00000	2	32.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,188.00000	4,176	32.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		1.00000	1	37.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,186.00000	6,175	37.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	42.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,186.00000	8,175	42.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,914.00000	3,926	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,914.00000	2,926	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,918.00000	1,929	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	3	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		940.00000	950	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		25.00000	25	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		18.00000	18	26.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,104.00000	2,093	26.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		2.00000	2	32.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,088.00000	4,077	32.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		1.00000	1	37.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,086.00000	6,075	37.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	42.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,086.00000	8,075	42.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,864.00000	3,876	24.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,868.00000	1,879	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		894.00000	905	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		30.00000	29	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		17.00000	17	27.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,153.00000	2,142	27.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		2.00000	2	32.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,138.00000	4,126	32.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	42.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,136.00000	8,125	42.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.77730	6.76530		18.04	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		377.00000	381	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		362.00000	354	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		358.00000	361	18.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.80	Put		392.00000	384	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		322.00000	325	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		457.00000	448	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		339.00000	343	18.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		424.00000	415	18.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		305.00000	309	18.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		490.00000	481	18.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		424.00000	428	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		308.00000	301	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		449.00000	454	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		283.00000	276	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		475.00000	480	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		259.00000	253	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		502.00000	508	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		237.00000	230	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		530.00000	537	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		215.00000	209	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		400.00000	404	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		334.00000	327	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		449.00000	454	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		283.00000	276	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		560.00000	567	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		195.00000	189	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		400.00000	404	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		334.00000	327	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		623.00000	630	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		158.00000	153	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		358.00000	361	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		392.00000	384	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		290.00000	293	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		525.00000	516	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		262.00000	264	19.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		596.00000	587	19.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		691.00000	699	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		126.00000	121	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		727.00000	735	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		111.00000	107	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		656.00000	664	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		141.00000	137	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		591.00000	598	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		176.00000	171	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		801.00000	810	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		86.00000	83	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		840.00000	849	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		75.00000	72	16.75	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	6.10	Call			763.00000	772	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			98.00000	95	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			691.00000	699	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			126.00000	121	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			623.00000	630	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			158.00000	153	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,365.00000	4,377	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,366.00000	3,378	31.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			1.00000	1	31.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,370.00000	2,382	25.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			5.00000	5	25.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,386.00000	1,397	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			21.00000	20	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			84.00000	85	24.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,719.00000	1,708	24.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			11.00000	11	26.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,646.00000	3,634	26.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			3.00000	3	30.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,638.00000	5,626	30.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	34.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,636.00000	7,624	34.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,265.00000	4,277	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,266.00000	3,278	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			1.00000	1	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,271.00000	2,283	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			6.00000	5	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,289.00000	1,300	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			24.00000	23	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			79.00000	79	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,813.00000	1,802	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			10.00000	10	27.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,744.00000	3,732	27.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			3.00000	3	31.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,738.00000	5,726	31.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	34.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,736.00000	7,724	34.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,215.00000	4,227	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,216.00000	3,228	30.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			1.00000	1	30.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,221.00000	2,233	24.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			6.00000	6	24.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,241.00000	1,252	17.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.55	Put			26.00000	25	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			76.00000	77	25.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,861.00000	1,849	25.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			9.00000	9	27.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,794.00000	3,782	27.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			3.00000	3	31.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,788.00000	5,776	31.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	1	34.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,786.00000	7,774	34.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,165.00000	4,177	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,166.00000	3,178	30.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	1	30.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,172.00000	2,184	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			7.00000	6	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,193.00000	1,204	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			27.00000	26	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			74.00000	74	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,908.00000	1,897	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			9.00000	9	27.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,843.00000	3,831	27.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			3.00000	3	31.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,838.00000	5,826	31.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	34.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,836.00000	7,824	34.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,193.00000	1,204	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			27.00000	26	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,065.00000	4,077	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,067.00000	3,079	29.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	1	29.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,073.00000	2,085	23.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			8.00000	8	23.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,097.00000	1,108	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			32.00000	30	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			69.00000	69	25.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,004.00000	1,992	25.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			8.00000	8	27.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,943.00000	3,931	27.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			3.00000	3	31.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,938.00000	5,926	31.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	34.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,936.00000	7,924	34.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,115.00000	4,127	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.57	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	3.65	Call		3,116.00000	3,128	30.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	30.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,122.00000	2,134	24.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		7.00000	7	24.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,145.00000	1,156	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		29.00000	28	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		71.00000	72	25.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,956.00000	1,944	25.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		8.00000	8	27.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,893.00000	3,881	27.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		3.00000	3	31.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,888.00000	5,876	31.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	34.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,886.00000	7,874	34.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,315.00000	4,327	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,316.00000	3,328	30.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	30.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,320.00000	2,332	25.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	25.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,337.00000	1,349	18.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		22.00000	21	18.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		82.00000	82	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,766.00000	1,755	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		10.00000	10	26.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,695.00000	3,683	26.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		3.00000	3	30.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,688.00000	5,676	30.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	34.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,686.00000	7,674	34.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,015.00000	4,027	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,017.00000	3,029	29.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	29.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,024.00000	2,036	23.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	8	23.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,049.00000	1,060	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		34.00000	33	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		67.00000	67	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,052.00000	2,040	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		7.00000	7	27.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,992.00000	3,980	27.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		3.00000	3	31.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,987.00000	5,975	31.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	34.74	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	14.75	Put		7,986.00000	7,974	34.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,915.00000	3,927	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,917.00000	2,929	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,925.00000	1,937	22.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		10.00000	9	22.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		963.00000	973	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		48.00000	46	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		60.00000	60	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,145.00000	2,133	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		7.00000	7	27.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,092.00000	4,080	27.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		3.00000	3	31.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,087.00000	6,075	31.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	34.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,086.00000	8,074	34.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,815.00000	3,827	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,817.00000	2,829	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,826.00000	1,838	22.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		11.00000	11	22.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		880.00000	890	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		65.00000	62	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		54.00000	54	26.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,239.00000	2,227	26.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		7.00000	7	27.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,191.00000	4,179	27.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		2.00000	2	31.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,187.00000	6,175	31.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	34.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,186.00000	8,174	34.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,865.00000	3,877	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,867.00000	2,879	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,876.00000	1,887	22.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		10.00000	10	22.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		921.00000	931	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		56.00000	53	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		57.00000	57	25.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,192.00000	2,180	25.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		7.00000	7	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,141.00000	4,129	27.50	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	12.90	Call			3.00000	3	31.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,137.00000	6,125	31.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			1.00000	1	34.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,136.00000	8,124	34.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,965.00000	3,977	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,967.00000	2,979	29.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			2.00000	2	29.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,974.00000	1,986	23.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			9.00000	9	23.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			1,006.00000	1,016	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			40.00000	39	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			63.00000	64	25.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,098.00000	2,086	25.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			7.00000	7	27.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			4,042.00000	4,030	27.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			3.00000	3	31.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			6,037.00000	6,025	31.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			1.00000	1	34.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			8,036.00000	8,024	34.74	0.00	0	0.00

Total for Derivatives:								43,833,425.10	12,772	1,179,458.00
-------------------------------	--	--	--	--	--	--	--	----------------------	---------------	---------------------

Grand Total:								43,833,425.10	12,772	1,179,458.00
---------------------	--	--	--	--	--	--	--	----------------------	---------------	---------------------