



Daily MTM Report

Daily summary for 25/08/2009

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			7.43000	7.44000			0.00	0	0.00
R155 On 31/08/2011 Bond			7.45000	7.46000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.14000	8.14000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.70500	8.69500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.21000	8.21000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.66000	8.65500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.66000	8.65500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.25500	8.25000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.76000	8.76500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.76500	8.76500			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			8.25000	8.25000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			7.81450	7.81010		18.33	10,729,308.50	1,373	278,089.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		143.00000	141	18.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		133.00000	126	18.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		122.00000	119	18.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		162.00000	155	18.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		36.00000	34	20.96	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		426.00000	419	20.96	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		87.00000	85	19.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		227.00000	220	19.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		8.00000	8	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		798.00000	793	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		51.00000	49	20.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		341.00000	335	20.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		43.00000	41	20.63	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		383.00000	376	20.63	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		61.00000	59	19.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		301.00000	295	19.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		273.00000	273	19.53	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		63.00000	59	19.53	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		103.00000	101	18.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		193.00000	186	18.99	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		143.00000	141	18.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		133.00000	126	18.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		87.00000	85	19.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		227.00000	220	19.32	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		394.00000	395	20.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		33.00000	30	20.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		172.00000	170	18.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		112.00000	106	18.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		30.00000	28	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		470.00000	464	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		352.00000	353	20.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		42.00000	38	20.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		25.00000	23	21.62	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		515.00000	509	21.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.70	Call			6.00000	5	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			896.00000	891	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			21.00000	19	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			561.00000	555	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			17.00000	16	22.28	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			607.00000	601	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			73.00000	71	19.65	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			263.00000	256	19.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			2.00000	2	25.90	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,142.00000	1,138	25.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			14.00000	13	22.61	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			654.00000	649	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			12.00000	11	22.94	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			702.00000	697	22.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			573.00000	576	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			13.00000	12	21.63	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			5.00000	4	24.59	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			945.00000	940	24.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			14.00000	13	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			654.00000	649	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			7.00000	6	23.93	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			847.00000	842	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			4.00000	4	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			994.00000	989	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			6.00000	5	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			896.00000	891	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			10.00000	9	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			750.00000	745	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			3.00000	3	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,093.00000	1,088	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			2.00000	2	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,242.00000	1,237	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			1.00000	1	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,391.00000	1,386	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			1.00000	1	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,491.00000	1,486	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			1.00000	1	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,591.00000	1,586	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			1.00000	1	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,541.00000	1,536	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,840.00000	1,836	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	37.47	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,590.00000	2,586	37.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	32.42	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 14/09/2009 Currency Future	9.80	Put			1,990.00000	1,986	32.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,240.00000	2,236	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,040.00000	2,036	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,890.00000	1,886	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,940.00000	1,936	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,090.00000	2,086	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,090.00000	2,086	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			0.00000	0	36.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,440.00000	2,436	36.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	36.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,490.00000	2,486	36.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,540.00000	2,536	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,540.00000	2,536	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	0	38.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,690.00000	2,686	38.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	40.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,890.00000	2,886	40.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	41.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,140.00000	3,136	41.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	49.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,190.00000	5,186	49.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	41.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,040.00000	3,036	41.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	40.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,990.00000	2,986	40.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	40.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,940.00000	2,936	40.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			0.00000	0	37.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,640.00000	2,636	37.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,390.00000	2,386	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	39.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,790.00000	2,786	39.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	39.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,840.00000	2,836	39.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,290.00000	2,286	34.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,140.00000	2,136	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,340.00000	2,336	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	38.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,740.00000	2,736	38.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	39.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,790.00000	2,786	39.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	41.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,040.00000	3,036	41.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	38.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,740.00000	2,736	38.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	36.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,490.00000	2,486	36.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,390.00000	2,386	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,190.00000	2,186	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	43.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,490.00000	3,486	43.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,790.00000	1,786	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,890.00000	1,886	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	32.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,990.00000	1,986	32.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	37.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,590.00000	2,586	37.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,740.00000	1,736	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,840.00000	1,836	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1.00000	0	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,690.00000	1,686	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,290.00000	2,286	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	41.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,090.00000	3,086	41.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	41.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,190.00000	3,186	41.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,340.00000	2,336	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	41.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,240.00000	3,236	41.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	42.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,340.00000	3,336	42.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	40.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,990.00000	2,986	40.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	0	41.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		3,240.00000	3,236	41.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	0	42.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,440.00000	3,436	42.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		0.00000	0	41.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		3,090.00000	3,086	41.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	42.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,290.00000	3,286	42.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	0	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,240.00000	2,236	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	42.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,290.00000	3,286	42.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		0.00000	0	42.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,390.00000	3,386	42.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		0.00000	0	39.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,840.00000	2,836	39.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	0	42.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,340.00000	3,336	42.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,540.00000	3,536	43.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		1.00000	1	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,341.00000	1,337	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		1.00000	1	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,640.00000	1,636	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		0.00000	0	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,740.00000	1,736	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		2.00000	1	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,291.00000	1,287	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		1.00000	1	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,591.00000	1,586	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		1.00000	1	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,441.00000	1,436	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		1.00000	1	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,640.00000	1,636	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,040.00000	2,036	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		0.00000	0	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,140.00000	2,136	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		1.00000	1	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,391.00000	1,386	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		0.00000	0	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,790.00000	1,786	30.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.05	Call			2.00000	2	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,242.00000	1,237	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			2.00000	2	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,192.00000	1,187	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			2.00000	1	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,291.00000	1,287	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,410.00000	4,415	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,910.00000	2,915	38.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	38.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,410.00000	1,415	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	47.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,590.00000	4,586	47.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,090.00000	6,086	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,590.00000	7,586	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,610.00000	4,615	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,110.00000	3,115	37.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	37.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,610.00000	1,615	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			203.00000	202	18.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			93.00000	87	18.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,390.00000	4,386	46.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	50.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,890.00000	5,886	50.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,390.00000	7,386	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,660.00000	4,665	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,160.00000	3,165	36.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	36.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,660.00000	1,665	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			237.00000	236	19.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			77.00000	72	19.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	46.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,340.00000	4,336	46.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	50.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,840.00000	5,836	50.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	51.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.15	Put		7,340.00000	7,336	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		3.00000	3	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		1,043.00000	1,039	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		1.00000	1	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,541.00000	1,536	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		912.00000	916	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		2.00000	2	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		437.00000	439	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		27.00000	24	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,111.00000	1,115	24.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		1.00000	1	24.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		620.00000	624	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		10.00000	9	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,161.00000	1,165	25.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		1.00000	0	25.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		668.00000	671	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		8.00000	7	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,210.00000	1,215	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		0.00000	0	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		716.00000	720	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		6.00000	5	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	44.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,790.00000	3,786	44.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	48.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,790.00000	4,786	48.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	44.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,890.00000	3,886	44.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	48.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,890.00000	4,886	48.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,061.00000	1,065	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		1.00000	1	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	45.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,940.00000	3,936	45.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	48.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,940.00000	4,936	48.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,011.00000	1,015	24.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		1.00000	1	24.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		527.00000	529	21.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		17.00000	15	21.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	45.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,990.00000	3,986	45.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	48.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,990.00000	4,986	48.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	44.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,840.00000	3,836	44.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	48.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,840.00000	4,836	48.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,310.00000	1,315	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			814.00000	818	23.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			4.00000	3	23.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,690.00000	3,686	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	47.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,690.00000	4,686	47.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,360.00000	1,365	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			863.00000	867	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			3.00000	2	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	43.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,640.00000	3,636	43.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	47.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,640.00000	4,636	47.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,510.00000	1,515	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	47.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,490.00000	4,486	47.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,560.00000	1,565	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	47.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,440.00000	4,436	47.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,460.00000	1,465	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			962.00000	966	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			2.00000	1	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			481.00000	484	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			21.00000	19	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	47.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,540.00000	4,536	47.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,910.00000	1,915	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	45.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,090.00000	4,086	45.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,960.00000	1,965	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			3.00000	3	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,043.00000	1,039	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	45.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,040.00000	4,036	45.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,960.00000	3,965	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	3.85	Put			0.00000	0	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,960.00000	2,965	38.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	38.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,040.00000	6,036	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,860.00000	3,865	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,860.00000	2,865	37.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	37.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,860.00000	1,865	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			863.00000	867	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			3.00000	2	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,140.00000	6,136	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,810.00000	3,815	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,810.00000	2,815	37.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	37.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,810.00000	1,815	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,190.00000	6,186	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,710.00000	3,715	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,710.00000	2,715	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,710.00000	1,715	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,290.00000	6,286	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,560.00000	3,565	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,560.00000	2,565	35.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,440.00000	6,436	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,510.00000	3,514	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,510.00000	2,515	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,490.00000	6,486	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,410.00000	3,415	33.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	33.27	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	5.40	Call			2,410.00000	2,415	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	43.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,590.00000	3,586	43.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	48.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,090.00000	5,086	48.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,590.00000	6,586	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,460.00000	3,465	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,460.00000	2,465	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	48.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,040.00000	5,036	48.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,540.00000	6,536	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,610.00000	3,615	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,610.00000	2,615	35.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	35.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,390.00000	6,386	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,910.00000	3,914	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,010.00000	4,014	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,010.00000	3,015	39.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	39.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,010.00000	2,015	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,011.00000	1,015	24.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			1.00000	1	24.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,990.00000	5,986	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,060.00000	4,065	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,060.00000	3,065	38.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	38.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,060.00000	2,065	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	51.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,940.00000	5,936	51.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,760.00000	3,764	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,760.00000	2,765	37.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	37.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			1,760.00000	1,765	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			765.00000	769	22.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			5.00000	4	22.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	48.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			4,740.00000	4,736	48.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			6,240.00000	6,236	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			3,660.00000	3,665	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			2,660.00000	2,665	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	51.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			6,340.00000	6,336	51.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.94460		7.94090		19.65	10,105,531.20	1,272	95,543.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			470.00000	470	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			229.00000	225	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			341.00000	341	19.65	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			350.00000	346	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			242.00000	241	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			551.00000	546	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			91.00000	90	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,350.00000	1,345	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			341.00000	341	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			350.00000	346	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			287.00000	286	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			446.00000	442	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			256.00000	255	20.78	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			515.00000	510	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			216.00000	215	21.46	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			625.00000	621	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			256.00000	255	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			515.00000	510	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			2.00000	2	33.58	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,061.00000	5,058	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			304.00000	303	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			413.00000	409	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			29.00000	29	30.39	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,638.00000	2,634	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			7.00000	6	34.12	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,366.00000	4,362	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			364.00000	364	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			324.00000	320	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			52.00000	51	28.45	0.00	0	11,185.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.90	Put		2,011.00000	2,006	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		322.00000	321	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		381.00000	377	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		304.00000	303	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		413.00000	409	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		699.00000	701	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		109.00000	107	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		389.00000	389	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		298.00000	294	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		134.00000	132	23.49	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		993.00000	988	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		148.00000	147	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		907.00000	902	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		271.00000	270	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		480.00000	476	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		229.00000	228	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		588.00000	583	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		205.00000	203	21.68	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		664.00000	659	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		183.00000	182	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		742.00000	738	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		174.00000	172	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		783.00000	778	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		194.00000	192	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		703.00000	698	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		229.00000	228	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		588.00000	583	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		194.00000	192	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		703.00000	698	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		216.00000	215	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		625.00000	621	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		70.00000	69	26.65	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,629.00000	1,624	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		174.00000	172	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		783.00000	778	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		165.00000	163	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		824.00000	819	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		165.00000	163	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		824.00000	819	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		141.00000	139	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		950.00000	945	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		156.00000	155	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		865.00000	860	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		663.00000	665	19.08	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		122.00000	120	19.08	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	8.90	Call			121.00000	120	23.94	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,080.00000	1,075	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			115.00000	114	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,124.00000	1,119	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			121.00000	120	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,080.00000	1,075	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			127.00000	126	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,036.00000	1,031	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			148.00000	147	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			907.00000	902	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			110.00000	108	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,169.00000	1,164	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			95.00000	94	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,304.00000	1,299	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			83.00000	82	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,442.00000	1,437	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			76.00000	75	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,536.00000	1,531	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			73.00000	72	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,582.00000	1,577	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			83.00000	82	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,442.00000	1,437	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			68.00000	66	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,677.00000	1,672	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			73.00000	72	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,582.00000	1,577	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			56.00000	55	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,915.00000	1,910	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			42.00000	41	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,251.00000	2,246	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			48.00000	47	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,107.00000	2,102	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			54.00000	53	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,963.00000	1,958	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			54.00000	53	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,963.00000	1,958	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			46.00000	44	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,155.00000	2,150	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			35.00000	34	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,444.00000	2,439	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			32.00000	31	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,541.00000	2,536	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			31.00000	30	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,590.00000	2,585	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			28.00000	27	30.53	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 14/12/2009 Currency Future	10.60	Put		2,687.00000	2,683	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		24.00000	23	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,883.00000	2,879	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		20.00000	19	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,129.00000	3,124	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		20.00000	20	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,080.00000	3,075	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		22.00000	21	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,981.00000	2,977	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		36.00000	35	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,395.00000	2,391	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		33.00000	32	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,492.00000	2,488	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		27.00000	26	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,736.00000	2,732	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		25.00000	24	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,834.00000	2,830	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		24.00000	23	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,883.00000	2,879	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		40.00000	39	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,299.00000	2,294	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		44.00000	42	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,203.00000	2,198	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		29.00000	29	30.39	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,638.00000	2,634	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		26.00000	25	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,785.00000	2,781	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		44.00000	42	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,203.00000	2,198	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		18.00000	18	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,227.00000	3,223	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		19.00000	18	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,178.00000	3,174	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		16.00000	16	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,376.00000	3,371	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		18.00000	17	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,277.00000	3,272	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		7.00000	6	34.12	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,366.00000	4,362	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		13.00000	13	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,672.00000	3,668	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		14.00000	14	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,573.00000	3,569	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		10.00000	10	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,069.00000	4,065	34.35	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	12.40	Call			6.00000	5	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,465.00000	4,461	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			3.00000	3	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,862.00000	4,858	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			2.00000	2	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,261.00000	5,257	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			11.00000	11	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,970.00000	3,966	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			4.00000	4	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,763.00000	4,759	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			2.00000	2	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,161.00000	5,157	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			100.00000	99	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,259.00000	1,254	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			60.00000	59	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,819.00000	1,814	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			9.00000	8	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,168.00000	4,164	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,361.00000	5,357	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			65.00000	64	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,724.00000	1,719	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			40.00000	39	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,299.00000	2,294	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			15.00000	15	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,474.00000	3,470	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			4.00000	4	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,663.00000	4,660	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			134.00000	132	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			993.00000	988	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			12.00000	11	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,871.00000	3,867	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			1.00000	1	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,660.00000	5,656	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			5.00000	5	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,564.00000	4,560	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			2.00000	2	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,161.00000	5,157	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			1.00000	1	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,760.00000	5,756	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			13.00000	12	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,772.00000	3,767	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			3.00000	3	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,962.00000	4,958	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			1.00000	1	33.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,560.00000	5,556	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		8.00000	7	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,267.00000	4,263	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		3.00000	3	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,862.00000	4,858	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		1.00000	1	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,460.00000	5,457	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		80.00000	78	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,489.00000	1,484	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		50.00000	49	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,059.00000	2,054	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		12.00000	12	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,821.00000	3,817	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		6.00000	6	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,415.00000	4,411	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		3.00000	2	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,012.00000	5,008	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		1.00000	1	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,610.00000	5,606	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		12.00000	11	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,871.00000	3,867	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		87.00000	86	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,396.00000	1,391	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		20.00000	19	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,129.00000	3,124	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		13.00000	12	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,722.00000	3,718	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		7.00000	7	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,316.00000	4,312	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		3.00000	3	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,912.00000	4,908	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		100.00000	99	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,259.00000	1,254	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		9.00000	8	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,168.00000	4,164	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		58.00000	57	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,867.00000	1,862	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		21.00000	21	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,030.00000	3,026	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		14.00000	13	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,623.00000	3,619	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		8.00000	8	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,217.00000	4,213	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		2.00000	2	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,311.00000	5,307	33.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call			16.00000	16	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,376.00000	3,371	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			499.00000	499	19.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			208.00000	205	19.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			127.00000	126	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,036.00000	1,031	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			17.00000	16	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,326.00000	3,322	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			11.00000	11	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,921.00000	3,916	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			529.00000	530	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			188.00000	186	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			91.00000	90	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,350.00000	1,345	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			16.00000	15	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,425.00000	3,421	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			11.00000	10	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,020.00000	4,016	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			5.00000	4	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,614.00000	4,610	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			1.00000	1	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,810.00000	5,806	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			11.00000	11	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,970.00000	3,966	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			1.00000	1	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,960.00000	5,956	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			1.00000	1	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,860.00000	5,856	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			11.00000	11	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,921.00000	3,916	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			5.00000	5	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,514.00000	4,511	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			1.00000	1	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,710.00000	5,706	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,060.00000	6,056	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			470.00000	470	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			229.00000	225	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			13.00000	12	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,722.00000	3,718	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			3.00000	3	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,912.00000	4,908	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,110.00000	6,106	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			1.00000	1	33.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,510.00000	5,507	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		441.00000	442	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		251.00000	247	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,410.00000	5,407	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		775.00000	777	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		84.00000	83	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		156.00000	155	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		865.00000	860	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		4.00000	4	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,713.00000	4,709	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		2.00000	2	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,111.00000	5,108	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		815.00000	817	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		74.00000	73	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		561.00000	562	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		170.00000	167	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		115.00000	114	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,124.00000	1,119	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		23.00000	22	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,932.00000	2,928	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		14.00000	13	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,623.00000	3,619	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,410.00000	5,407	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		737.00000	739	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		96.00000	94	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,073.00000	1,076	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		32.00000	31	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		470.00000	470	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		229.00000	225	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,119.00000	1,123	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		29.00000	28	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		42.00000	41	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,251.00000	2,246	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,026.00000	1,029	18.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		35.00000	34	18.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		441.00000	442	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		251.00000	247	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		38.00000	37	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,347.00000	2,342	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		6.00000	6	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,415.00000	4,411	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,026.00000	1,029	18.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		35.00000	34	18.61	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	6.80	Call			1,167.00000	1,170	19.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			26.00000	25	19.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,391.00000	4,395	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,892.00000	2,895	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,406.00000	1,409	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			15.00000	15	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,609.00000	7,606	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,641.00000	4,645	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,141.00000	3,145	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,650.00000	1,653	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			9.00000	9	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			415.00000	415	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			274.00000	270	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,359.00000	7,356	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			4.00000	4	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,713.00000	4,709	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,941.00000	2,945	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,945.00000	1,949	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	4	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			982.00000	985	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			41.00000	40	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,144.00000	2,148	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,659.00000	6,656	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,209.00000	7,206	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,191.00000	3,195	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,194.00000	2,197	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,214.00000	1,217	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			23.00000	23	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,309.00000	7,306	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,091.00000	3,095	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,094.00000	2,098	24.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,409.00000	7,406	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,041.00000	3,045	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,045.00000	2,048	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	4	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,459.00000	7,456	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,291.00000	3,295	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,293.00000	2,297	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,310.00000	1,313	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			19.00000	18	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,341.00000	3,345	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,343.00000	2,347	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,358.00000	1,361	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			17.00000	16	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,159.00000	7,156	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,491.00000	3,495	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,492.00000	2,496	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,503.00000	1,507	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			12.00000	12	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			628.00000	629	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			137.00000	135	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			50.00000	49	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,059.00000	2,054	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,009.00000	7,006	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,591.00000	3,595	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,592.00000	2,596	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,601.00000	1,604	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			10.00000	10	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,909.00000	6,906	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,641.00000	3,645	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.25	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	5.30	Call			2,642.00000	2,646	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,859.00000	6,856	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,691.00000	3,695	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,692.00000	2,696	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,699.00000	1,702	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			8.00000	8	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,809.00000	6,806	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,541.00000	3,545	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,542.00000	2,546	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,552.00000	1,555	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			11.00000	11	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,959.00000	6,956	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,891.00000	3,895	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,896.00000	1,900	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	5	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			939.00000	942	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			48.00000	47	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,609.00000	6,606	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,991.00000	3,995	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,991.00000	2,995	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	0	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,995.00000	1,999	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			15.00000	14	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,524.00000	3,520	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,509.00000	6,506	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			1.00000	0	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,010.00000	6,006	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,009.00000	8,006	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			9.00000	9	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,118.00000	4,114	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	36.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put		8,109.00000	8,106	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		3,791.00000	3,795	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		2,792.00000	2,795	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		1,797.00000	1,801	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		6.00000	6	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		855.00000	858	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		64.00000	63	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		0.00000	0	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		6,210.00000	6,206	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		8,209.00000	8,206	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		0.00000	0	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,310.00000	6,306	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,309.00000	8,306	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		3,741.00000	3,745	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		2,742.00000	2,745	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,748.00000	1,751	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		7.00000	7	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		815.00000	817	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		74.00000	73	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		0.00000	0	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,260.00000	6,256	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,259.00000	8,256	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,459.00000	6,456	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,459.00000	8,455	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,509.00000	8,505	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,441.00000	3,445	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,443.00000	2,446	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	2	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,454.00000	1,458	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		14.00000	13	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		594.00000	595	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		153.00000	150	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		0.00000	0	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,559.00000	6,556	33.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,559.00000	8,555	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,360.00000	6,356	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,359.00000	8,355	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,941.00000	3,945	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,059.00000	8,056	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,091.00000	4,095	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		1.00000	1	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,910.00000	5,906	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	36.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,909.00000	7,906	36.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,841.00000	3,845	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,842.00000	2,845	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,847.00000	1,850	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		6.00000	6	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		897.00000	899	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		56.00000	55	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,160.00000	6,156	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,159.00000	8,156	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,041.00000	4,045	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,959.00000	7,956	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,409.00000	6,406	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,409.00000	8,405	36.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.07070	8.06500		20.06	1,033,049.60	128	2,994.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		689.00000	693	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		274.00000	273	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		487.00000	490	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		472.00000	469	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		384.00000	386	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		669.00000	665	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		157.00000	157	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,742.00000	1,737	25.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.10	Call			468.00000	471	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			503.00000	500	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			432.00000	435	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			567.00000	564	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			355.00000	357	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			740.00000	737	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			369.00000	371	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			704.00000	701	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			342.00000	344	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			777.00000	773	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			399.00000	402	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			634.00000	631	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			73.00000	72	29.67	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,058.00000	3,052	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			215.00000	216	23.90	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,300.00000	1,295	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			449.00000	452	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			534.00000	531	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			415.00000	418	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			600.00000	597	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			509.00000	512	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			444.00000	442	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			42.00000	41	32.76	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,277.00000	4,270	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			329.00000	331	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			814.00000	810	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			141.00000	140	26.34	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,926.00000	1,920	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			306.00000	307	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			891.00000	886	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			317.00000	319	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			852.00000	848	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			294.00000	296	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			929.00000	925	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			284.00000	285	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			969.00000	965	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			255.00000	256	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,090.00000	1,085	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			230.00000	231	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,215.00000	1,210	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			246.00000	247	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,131.00000	1,127	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			264.00000	265	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,049.00000	1,045	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			195.00000	195	24.42	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 15/03/2010 Currency Future	9.30	Put		1,430.00000	1,425	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		183.00000	183	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,518.00000	1,513	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		167.00000	167	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,652.00000	1,646	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		177.00000	178	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,562.00000	1,557	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		157.00000	157	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,742.00000	1,737	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		59.00000	59	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,494.00000	3,488	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		162.00000	162	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,697.00000	1,691	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		137.00000	137	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,972.00000	1,966	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		126.00000	126	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,111.00000	2,105	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		109.00000	109	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,344.00000	2,338	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		123.00000	122	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,158.00000	2,152	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		133.00000	133	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,018.00000	2,012	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		133.00000	133	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,018.00000	2,012	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		119.00000	119	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,204.00000	2,198	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		119.00000	119	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,204.00000	2,198	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		97.00000	97	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,532.00000	2,526	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		94.00000	94	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,579.00000	2,573	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		100.00000	99	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,485.00000	2,479	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		92.00000	91	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,627.00000	2,621	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		85.00000	84	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,770.00000	2,764	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		75.00000	74	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,010.00000	3,003	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		66.00000	66	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,251.00000	3,245	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		68.00000	67	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,203.00000	3,196	30.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			71.00000	71	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,106.00000	3,100	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			69.00000	69	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,154.00000	3,148	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			80.00000	80	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,865.00000	2,859	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			83.00000	82	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,818.00000	2,811	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			76.00000	76	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,961.00000	2,955	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			73.00000	72	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,058.00000	3,052	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			78.00000	78	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,913.00000	2,907	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			87.00000	87	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,722.00000	2,716	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			92.00000	91	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,627.00000	2,621	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			83.00000	82	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,818.00000	2,811	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			65.00000	64	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,300.00000	3,293	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			61.00000	60	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,436.00000	3,429	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			63.00000	63	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,348.00000	3,342	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			63.00000	63	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,348.00000	3,342	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			62.00000	61	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,397.00000	3,391	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			55.00000	55	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,640.00000	3,634	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			60.00000	60	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,445.00000	3,439	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			53.00000	53	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,738.00000	3,732	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			58.00000	57	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,543.00000	3,537	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			56.00000	56	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,591.00000	3,585	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			149.00000	149	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,834.00000	1,828	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			126.00000	126	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,111.00000	2,105	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			112.00000	112	27.56	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	10.25	Put		2,297.00000	2,291	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		106.00000	105	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,391.00000	2,385	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		37.00000	36	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,522.00000	4,516	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		172.00000	172	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,607.00000	1,602	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		56.00000	56	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,591.00000	3,585	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		22.00000	22	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,657.00000	5,651	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		189.00000	189	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,474.00000	1,468	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		80.00000	80	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,865.00000	2,859	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		24.00000	23	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,509.00000	5,503	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		201.00000	202	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,386.00000	1,381	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		25.00000	24	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,410.00000	5,404	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		208.00000	209	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,343.00000	1,338	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		71.00000	71	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,106.00000	3,100	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		25.00000	25	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,360.00000	5,354	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		222.00000	223	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,257.00000	1,252	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		26.00000	26	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,261.00000	5,255	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		51.00000	50	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,836.00000	3,830	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		20.00000	20	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,905.00000	5,899	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		153.00000	153	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,788.00000	1,782	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		54.00000	54	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,689.00000	3,683	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		52.00000	52	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,787.00000	3,781	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		21.00000	20	35.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,856.00000	5,850	35.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		51.00000	50	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,836.00000	3,830	31.79	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	11.95	Call			49.00000	49	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,934.00000	3,928	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			47.00000	47	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,032.00000	4,026	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			19.00000	18	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,104.00000	6,098	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			145.00000	144	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,880.00000	1,874	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			65.00000	64	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,300.00000	3,293	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			52.00000	52	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,787.00000	3,781	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			50.00000	49	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,885.00000	3,879	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			20.00000	20	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,955.00000	5,949	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			22.00000	21	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,757.00000	5,751	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			195.00000	195	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,430.00000	1,425	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			24.00000	24	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,459.00000	5,453	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			274.00000	275	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,009.00000	1,004	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			28.00000	27	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,163.00000	5,156	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			246.00000	247	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,131.00000	1,127	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			89.00000	89	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,674.00000	2,668	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			69.00000	69	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,154.00000	3,148	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			26.00000	25	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,311.00000	5,305	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			78.00000	78	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,913.00000	2,907	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			62.00000	61	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,397.00000	3,391	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			23.00000	23	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,558.00000	5,552	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			94.00000	94	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,579.00000	2,573	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			89.00000	89	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,674.00000	2,668	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			27.00000	27	34.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,212.00000	5,206	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		238.00000	239	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,173.00000	1,168	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		23.00000	23	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,608.00000	5,602	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		28.00000	28	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,113.00000	5,107	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		103.00000	102	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,438.00000	2,432	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		30.00000	30	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,965.00000	4,959	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		106.00000	105	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,391.00000	2,385	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		31.00000	30	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,916.00000	4,910	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		32.00000	32	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,817.00000	4,811	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		115.00000	115	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,250.00000	2,244	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		109.00000	109	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,344.00000	2,338	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		31.00000	31	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,866.00000	4,860	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		130.00000	130	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,065.00000	2,059	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		38.00000	37	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,473.00000	4,467	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		145.00000	144	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,880.00000	1,874	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		40.00000	39	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,375.00000	4,368	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		532.00000	535	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		417.00000	415	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		41.00000	40	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,326.00000	4,319	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		123.00000	122	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,158.00000	2,152	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		115.00000	115	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,250.00000	2,244	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		34.00000	34	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,669.00000	4,663	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		141.00000	140	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,926.00000	1,920	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		39.00000	38	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,424.00000	4,417	33.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			556.00000	559	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			391.00000	389	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			153.00000	153	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,788.00000	1,782	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			177.00000	178	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,562.00000	1,557	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			41.00000	40	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,326.00000	4,319	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			718.00000	723	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			253.00000	252	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			749.00000	753	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			234.00000	233	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			189.00000	189	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,474.00000	1,468	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			43.00000	42	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,228.00000	4,221	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			780.00000	785	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			215.00000	214	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,415.00000	4,421	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,918.00000	2,924	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			3.00000	3	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,456.00000	1,462	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			41.00000	41	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			35.00000	35	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,620.00000	4,614	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			8.00000	7	36.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,593.00000	7,587	36.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,665.00000	4,671	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,167.00000	3,173	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	2	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,689.00000	1,695	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			24.00000	24	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			9.00000	9	36.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,344.00000	7,338	36.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			915.00000	920	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			150.00000	149	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			222.00000	223	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,257.00000	1,252	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			208.00000	209	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,343.00000	1,338	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			162.00000	162	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,697.00000	1,691	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			48.00000	48	32.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,983.00000	3,977	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,968.00000	2,974	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			3.00000	3	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,977.00000	1,983	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			12.00000	12	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,064.00000	1,069	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			99.00000	99	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			46.00000	45	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,081.00000	4,075	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			29.00000	28	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,064.00000	5,058	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,118.00000	3,123	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			3.00000	2	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,125.00000	2,130	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			10.00000	9	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,189.00000	1,194	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			74.00000	74	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,174.00000	2,180	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			9.00000	9	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,232.00000	1,238	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			67.00000	67	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,217.00000	3,223	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	2	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,223.00000	2,229	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			8.00000	8	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,276.00000	1,282	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			61.00000	61	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			581.00000	584	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			366.00000	364	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,018.00000	3,024	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	3	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,026.00000	2,031	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			11.00000	11	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,103.00000	1,109	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			88.00000	88	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,317.00000	3,323	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,322.00000	2,328	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			7.00000	7	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,366.00000	1,371	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			51.00000	50	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			633.00000	637	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			318.00000	316	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,367.00000	3,372	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	2	27.65	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	5.70	Call			2,372.00000	2,378	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	7	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,411.00000	1,416	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			46.00000	46	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			661.00000	665	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			296.00000	294	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			44.00000	43	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,179.00000	4,173	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,516.00000	3,522	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,521.00000	2,526	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,549.00000	1,554	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			34.00000	34	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			29.00000	29	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,014.00000	5,008	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,566.00000	3,572	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,570.00000	2,576	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	5	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,595.00000	1,601	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			30.00000	30	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,666.00000	3,672	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,670.00000	2,675	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			5.00000	5	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			846.00000	851	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			181.00000	180	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,616.00000	3,622	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,620.00000	2,626	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	5	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,642.00000	1,648	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			27.00000	27	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			812.00000	817	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			197.00000	197	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,466.00000	3,472	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,471.00000	2,477	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			6.00000	6	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,502.00000	1,508	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			37.00000	37	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,716.00000	3,722	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,719.00000	2,725	24.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.35	Put		4.00000	4	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,737.00000	1,742	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		22.00000	22	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		880.00000	885	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		165.00000	164	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,866.00000	3,871	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,869.00000	2,874	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		4.00000	4	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,881.00000	1,886	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		16.00000	15	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		988.00000	993	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		123.00000	122	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,966.00000	3,971	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		36.00000	36	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,571.00000	4,565	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		19.00000	19	35.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,054.00000	6,048	35.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		6.00000	6	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,041.00000	8,035	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		18.00000	18	35.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,153.00000	6,147	35.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		6.00000	5	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,141.00000	8,135	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		3,766.00000	3,772	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		2,769.00000	2,775	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		4.00000	4	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,785.00000	1,790	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		20.00000	19	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		17.00000	17	35.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,252.00000	6,246	35.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		5.00000	5	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,240.00000	8,234	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		16.00000	16	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,351.00000	6,345	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		5.00000	5	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,340.00000	8,334	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		17.00000	16	35.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,302.00000	6,295	35.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		5.00000	5	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,290.00000	8,284	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		15.00000	14	36.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,500.00000	6,494	36.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call			5.00000	4	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,490.00000	8,484	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			14.00000	14	36.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,549.00000	6,543	36.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			4.00000	4	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,539.00000	8,533	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,417.00000	3,422	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,421.00000	2,427	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	6	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			14.00000	13	36.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,599.00000	6,593	36.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			4.00000	4	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,589.00000	8,583	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			16.00000	15	36.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,401.00000	6,394	36.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			5.00000	5	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,390.00000	8,384	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,916.00000	3,921	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,929.00000	1,934	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	14	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,025.00000	1,031	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			110.00000	110	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			45.00000	44	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,130.00000	4,124	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			6.00000	6	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,091.00000	8,085	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,016.00000	4,021	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	1	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			20.00000	19	35.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,005.00000	5,999	35.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			6.00000	6	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,991.00000	7,985	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,065.00000	4,071	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,068.00000	3,073	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,075.00000	2,081	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			10.00000	10	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,146.00000	1,151	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			81.00000	81	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			7.00000	6	36.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,942.00000	7,935	36.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,816.00000	3,821	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,819.00000	2,824	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,832.00000	1,838	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		17.00000	17	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		951.00000	956	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		136.00000	135	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		18.00000	17	35.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,203.00000	6,196	35.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		6.00000	5	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,191.00000	8,184	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		15.00000	15	36.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,450.00000	6,444	36.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		5.00000	4	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,440.00000	8,434	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.19430	8.18720		20.44	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		220.00000	222	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,033.00000	2,027	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		883.00000	890	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		296.00000	295	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		590.00000	595	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		603.00000	601	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		521.00000	525	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		733.00000	731	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		537.00000	542	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		700.00000	697	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		490.00000	494	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		802.00000	799	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		461.00000	465	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		874.00000	870	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		505.00000	509	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		768.00000	765	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		475.00000	479	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		838.00000	835	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		447.00000	451	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		910.00000	907	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		94.00000	94	30.76	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,057.00000	4,050	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		554.00000	559	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		667.00000	665	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		294.00000	296	23.93	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,507.00000	1,502	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		773.00000	779	19.63	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		386.00000	385	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		572.00000	577	20.59	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 14/06/2010 Currency Future	8.25	Put			635.00000	633	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			327.00000	329	23.35	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,340.00000	1,335	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			611.00000	616	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			573.00000	571	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			434.00000	438	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			947.00000	943	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			409.00000	413	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,022.00000	1,018	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			421.00000	425	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			984.00000	981	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			397.00000	401	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,060.00000	1,056	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			365.00000	368	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,178.00000	1,173	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			386.00000	389	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,099.00000	1,095	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			355.00000	358	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,218.00000	1,213	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			336.00000	338	23.20	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,299.00000	1,294	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			345.00000	348	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,258.00000	1,253	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			375.00000	378	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,138.00000	1,134	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			279.00000	281	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,592.00000	1,587	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			259.00000	261	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,722.00000	1,717	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			272.00000	274	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,635.00000	1,630	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			247.00000	249	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,810.00000	1,804	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			266.00000	268	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,679.00000	1,673	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			102.00000	102	30.18	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,814.00000	3,807	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			253.00000	255	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,766.00000	1,761	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			206.00000	207	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,169.00000	2,163	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			184.00000	185	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,397.00000	2,390	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			202.00000	203	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,215.00000	2,209	26.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			216.00000	217	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,078.00000	2,072	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			294.00000	296	23.93	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,507.00000	1,502	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			676.00000	681	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			489.00000	487	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			241.00000	243	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,854.00000	1,849	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			230.00000	232	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,943.00000	1,938	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			211.00000	212	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,124.00000	2,118	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			193.00000	194	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,305.00000	2,299	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			86.00000	86	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,298.00000	4,291	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			653.00000	659	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			516.00000	515	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			236.00000	237	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,899.00000	1,893	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			225.00000	227	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,988.00000	1,982	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			197.00000	198	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,260.00000	2,254	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			188.00000	189	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,351.00000	2,345	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			84.00000	84	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,347.00000	4,340	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			230.00000	232	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,943.00000	1,938	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			193.00000	194	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,305.00000	2,299	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			176.00000	176	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,488.00000	2,482	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			80.00000	80	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,492.00000	4,485	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			216.00000	217	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,078.00000	2,072	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			188.00000	189	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,351.00000	2,345	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			180.00000	180	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,442.00000	2,436	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			172.00000	172	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,534.00000	2,528	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			164.00000	165	27.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,627.00000	2,621	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			75.00000	75	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,638.00000	4,631	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			236.00000	237	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,899.00000	1,893	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			81.00000	81	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,444.00000	4,437	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			799.00000	806	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			362.00000	361	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			286.00000	289	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,549.00000	1,544	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			225.00000	227	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,988.00000	1,982	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			827.00000	833	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			339.00000	339	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			241.00000	243	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,854.00000	1,849	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			92.00000	92	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,105.00000	4,098	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			854.00000	861	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			317.00000	317	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			302.00000	304	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,464.00000	1,460	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			286.00000	289	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,549.00000	1,544	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			91.00000	91	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,153.00000	4,146	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			310.00000	312	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,423.00000	1,418	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,438.00000	4,445	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,945.00000	2,952	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			8.00000	8	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,514.00000	1,522	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			77.00000	77	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			128.00000	128	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,191.00000	3,184	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			48.00000	47	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,110.00000	6,103	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			30.00000	30	36.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,593.00000	7,586	36.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,687.00000	4,694	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,193.00000	3,200	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			6.00000	6	24.44	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 14/06/2010 Currency Future	6.50	Call			1,737.00000	1,744	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			49.00000	50	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			141.00000	142	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,954.00000	2,948	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			83.00000	83	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,395.00000	4,388	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			51.00000	51	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,864.00000	5,857	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			32.00000	32	35.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,345.00000	7,338	35.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,039.00000	1,046	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			202.00000	202	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			318.00000	321	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,381.00000	1,376	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			272.00000	274	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,635.00000	1,630	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			103.00000	103	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,766.00000	3,759	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,995.00000	3,002	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			7.00000	7	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,015.00000	2,022	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			27.00000	27	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,143.00000	1,150	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			156.00000	156	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			131.00000	131	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,143.00000	3,137	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			65.00000	65	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,078.00000	5,071	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,209.00000	2,216	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			21.00000	21	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,303.00000	1,310	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			116.00000	116	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			98.00000	98	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,911.00000	3,904	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			69.00000	69	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,882.00000	4,875	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			123.00000	124	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,286.00000	3,279	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			87.00000	87	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,250.00000	4,243	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			62.00000	62	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,225.00000	5,217	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,243.00000	3,250	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	5	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,257.00000	2,264	20.32	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 14/06/2010 Currency Future	5.95	Put		20.00000	20	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,344.00000	1,351	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		107.00000	107	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		699.00000	705	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		462.00000	460	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		119.00000	119	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,382.00000	3,375	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		60.00000	60	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,323.00000	5,316	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,094.00000	3,101	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	7	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,111.00000	2,119	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		24.00000	24	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,222.00000	1,229	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		135.00000	135	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		632.00000	637	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		544.00000	543	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		168.00000	169	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,581.00000	2,574	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		113.00000	113	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,525.00000	3,518	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		57.00000	57	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,470.00000	5,463	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,044.00000	3,051	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	7	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,063.00000	2,070	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		26.00000	26	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,182.00000	1,189	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		145.00000	145	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		111.00000	111	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,573.00000	3,566	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		78.00000	78	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,541.00000	4,534	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		56.00000	56	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,519.00000	5,512	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		161.00000	161	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,673.00000	2,667	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		109.00000	109	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,621.00000	3,615	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		77.00000	77	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,590.00000	4,582	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		56.00000	56	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,568.00000	5,561	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		117.00000	117	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,429.00000	3,423	29.26	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 14/06/2010 Currency Future	13.50	Call			59.00000	59	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,372.00000	5,365	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,292.00000	3,299	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			5.00000	5	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,306.00000	2,313	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			19.00000	19	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,386.00000	1,393	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			99.00000	99	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			723.00000	729	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			436.00000	435	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			184.00000	185	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,397.00000	2,390	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			121.00000	121	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,334.00000	3,327	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			61.00000	61	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,274.00000	5,267	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,342.00000	3,349	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	5	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,355.00000	2,362	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			18.00000	18	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,428.00000	1,436	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			91.00000	91	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			748.00000	754	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			411.00000	409	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,392.00000	3,399	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,404.00000	2,411	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			17.00000	17	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,471.00000	1,478	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			84.00000	84	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			126.00000	126	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,238.00000	3,232	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			89.00000	89	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,202.00000	4,195	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			63.00000	63	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,176.00000	5,168	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,541.00000	3,548	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	4	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,551.00000	2,558	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			14.00000	14	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,602.00000	1,609	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			65.00000	65	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			133.00000	134	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,096.00000	3,089	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			66.00000	66	32.51	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	13.15	Put		5,029.00000	5,022	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,591.00000	3,598	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		3.00000	3	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,600.00000	2,607	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		13.00000	13	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,646.00000	1,654	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		59.00000	59	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		136.00000	136	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,049.00000	3,042	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		95.00000	95	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,008.00000	4,001	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		67.00000	67	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,980.00000	4,973	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,640.00000	3,647	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	3	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,649.00000	2,656	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		12.00000	12	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,691.00000	1,699	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		54.00000	54	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		913.00000	919	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		276.00000	275	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		139.00000	139	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,001.00000	2,995	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		97.00000	97	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,960.00000	3,953	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		68.00000	68	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,931.00000	4,924	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,690.00000	3,697	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,698.00000	2,706	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		11.00000	11	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		943.00000	950	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		256.00000	256	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,491.00000	3,498	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,502.00000	2,509	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		15.00000	15	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,558.00000	1,565	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		71.00000	71	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		44.00000	44	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,357.00000	6,349	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		115.00000	115	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,477.00000	3,471	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		43.00000	43	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,406.00000	6,399	34.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			42.00000	42	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,455.00000	6,448	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,889.00000	3,896	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,896.00000	2,903	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			9.00000	9	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,921.00000	1,928	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			33.00000	34	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,073.00000	1,080	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			186.00000	186	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			74.00000	74	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,687.00000	4,680	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			47.00000	47	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,160.00000	6,152	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,939.00000	3,946	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,967.00000	1,975	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			30.00000	30	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,108.00000	1,115	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			170.00000	171	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			26.00000	26	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,089.00000	8,082	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,840.00000	3,847	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,846.00000	2,853	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			9.00000	9	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,874.00000	1,881	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			37.00000	37	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			46.00000	46	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,209.00000	6,202	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			25.00000	25	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,188.00000	8,181	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,740.00000	3,747	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,748.00000	2,755	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			11.00000	11	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,782.00000	1,789	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			45.00000	45	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			974.00000	981	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			237.00000	237	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			45.00000	44	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,307.00000	6,300	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			24.00000	24	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,287.00000	8,279	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			23.00000	23	36.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,385.00000	8,378	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		23.00000	23	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,336.00000	8,329	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		161.00000	161	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,673.00000	2,667	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		77.00000	77	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,590.00000	4,582	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		41.00000	41	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,554.00000	6,547	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		21.00000	21	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,534.00000	8,527	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		41.00000	41	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,554.00000	6,547	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,441.00000	3,448	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		4.00000	4	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,453.00000	2,460	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		16.00000	16	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		157.00000	158	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,720.00000	2,713	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		40.00000	40	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,603.00000	6,596	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		21.00000	20	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,583.00000	8,576	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		154.00000	154	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,767.00000	2,760	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		40.00000	40	35.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,653.00000	6,645	35.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		20.00000	20	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,633.00000	8,626	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		22.00000	22	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,435.00000	8,428	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		26.00000	25	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,138.00000	8,131	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,989.00000	3,996	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		48.00000	48	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,061.00000	6,054	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		27.00000	27	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,040.00000	8,032	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,039.00000	4,046	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		49.00000	49	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,012.00000	6,005	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		27.00000	27	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,990.00000	7,983	36.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future			12.79620	12.81600		15.74	26,296,191.00	2,055	28,668.00
£ / R On 14/09/2009 Currency Future	12.80	Call		202.00000	186	15.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		186.00000	190	15.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		151.00000	137	17.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		285.00000	291	17.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		114.00000	103	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		398.00000	406	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		74.00000	66	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		608.00000	619	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		68.00000	60	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		652.00000	664	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		74.00000	66	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		608.00000	619	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		68.00000	60	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		652.00000	664	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		63.00000	56	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		697.00000	710	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		54.00000	48	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		788.00000	802	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		47.00000	41	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		881.00000	895	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		47.00000	41	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		881.00000	895	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		95.00000	85	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		479.00000	489	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		114.00000	103	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		398.00000	406	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		125.00000	113	17.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		359.00000	367	17.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		166.00000	152	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		250.00000	256	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		137.00000	124	17.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		321.00000	328	17.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		95.00000	85	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		479.00000	489	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		50.00000	44	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		834.00000	848	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		58.00000	52	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		742.00000	755	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		80.00000	71	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		564.00000	575	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		104.00000	93	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		438.00000	447	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		166.00000	152	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Put			250.00000	256	16.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			87.00000	78	19.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			521.00000	532	19.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			104.00000	93	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			438.00000	447	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			234.00000	217	16.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			168.00000	171	16.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			183.00000	168	16.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			217.00000	222	16.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			27.00000	24	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,311.00000	1,327	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			38.00000	34	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,022.00000	1,037	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			34.00000	30	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,118.00000	1,134	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			36.00000	32	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,070.00000	1,085	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			34.00000	30	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,118.00000	1,134	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			28.00000	25	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,262.00000	1,279	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			23.00000	20	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,457.00000	1,474	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			24.00000	21	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,408.00000	1,425	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			27.00000	24	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,311.00000	1,327	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			21.00000	18	29.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,555.00000	1,572	29.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			19.00000	17	30.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,653.00000	1,671	30.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			18.00000	16	30.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,702.00000	1,720	30.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			22.00000	19	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,506.00000	1,523	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			14.00000	12	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,048.00000	2,066	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			10.00000	9	35.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,294.00000	2,313	35.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			6.00000	5	37.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,790.00000	2,809	37.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			8.00000	7	36.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,542.00000	2,561	36.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			9.00000	8	35.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,443.00000	2,462	35.83	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	15.15	Call			10.00000	9	35.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,344.00000	2,362	35.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			14.00000	12	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,048.00000	2,066	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			17.00000	15	31.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,801.00000	1,819	31.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			15.00000	13	32.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,949.00000	1,967	32.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			10.00000	9	35.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,294.00000	2,313	35.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			12.00000	10	34.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,196.00000	2,214	34.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			13.00000	12	33.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,097.00000	2,115	33.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			11.00000	10	34.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,245.00000	2,263	34.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			12.00000	11	34.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,146.00000	2,165	34.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			15.00000	13	33.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,999.00000	2,017	33.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			13.00000	12	33.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,097.00000	2,115	33.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			8.00000	7	36.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,492.00000	2,511	36.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			9.00000	8	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,393.00000	2,412	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			16.00000	14	32.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,900.00000	1,918	32.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			8.00000	7	36.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,542.00000	2,561	36.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			6.00000	5	37.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,790.00000	2,809	37.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			7.00000	6	36.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,641.00000	2,660	36.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			6.00000	5	38.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,840.00000	2,859	38.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			5.00000	5	38.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,889.00000	2,909	38.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			7.00000	6	37.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,691.00000	2,710	37.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			20.00000	18	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,604.00000	1,621	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			5.00000	4	38.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,989.00000	3,008	38.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			16.00000	14	32.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.65	Put			1,850.00000	1,868	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			15.00000	13	33.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,999.00000	2,017	33.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			7.00000	7	36.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,591.00000	2,610	36.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			22.00000	19	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,506.00000	1,523	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			30.00000	26	26.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,214.00000	1,230	26.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			32.00000	28	25.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,166.00000	1,182	25.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			26.00000	22	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,360.00000	1,376	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			18.00000	16	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,752.00000	1,769	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			8.00000	7	36.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,492.00000	2,511	36.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			4.00000	4	39.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,088.00000	3,108	39.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			7.00000	7	36.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,591.00000	2,610	36.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			5.00000	4	38.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,989.00000	3,008	38.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			4.00000	4	39.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,088.00000	3,108	39.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			4.00000	4	39.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,188.00000	3,208	39.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			4.00000	3	40.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,288.00000	3,307	40.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			11.00000	10	34.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,245.00000	2,263	34.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			6.00000	6	37.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,740.00000	2,759	37.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			5.00000	5	38.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,939.00000	2,958	38.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			6.00000	6	37.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,740.00000	2,759	37.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			5.00000	4	39.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,039.00000	3,058	39.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			4.00000	4	39.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,138.00000	3,158	39.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			4.00000	4	40.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,238.00000	3,257	40.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			20.00000	18	29.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,604.00000	1,621	29.83	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	16.30	Call			3.00000	3	41.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,487.00000	3,507	41.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			26.00000	22	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,360.00000	1,376	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			16.00000	14	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,850.00000	1,868	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			10.00000	9	35.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,344.00000	2,362	35.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			17.00000	15	31.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,801.00000	1,819	31.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			41.00000	36	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			975.00000	990	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			36.00000	32	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,070.00000	1,085	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			28.00000	25	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,262.00000	1,279	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			18.00000	16	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,752.00000	1,769	31.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			38.00000	34	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,022.00000	1,037	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			44.00000	38	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			928.00000	942	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			21.00000	18	29.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,555.00000	1,572	29.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			50.00000	44	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			834.00000	848	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,716.00000	4,696	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,216.00000	3,196	33.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	33.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,724.00000	1,703	30.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			8.00000	7	30.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			340.00000	320	17.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			124.00000	124	17.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			2.00000	1	42.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,286.00000	4,305	42.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			1.00000	0	33.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,785.00000	5,804	33.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	36.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,284.00000	7,304	36.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,166.00000	5,146	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,666.00000	3,646	30.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	30.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,168.00000	2,149	33.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.65	Put			2.00000	3	33.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			718.00000	696	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			52.00000	50	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			2.00000	2	43.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,836.00000	3,856	43.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			1.00000	0	35.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,335.00000	5,354	35.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	35.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,834.00000	6,854	35.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,416.00000	5,396	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,916.00000	3,896	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,416.00000	2,397	33.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			0.00000	1	33.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			949.00000	927	23.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			33.00000	31	23.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			3.00000	3	42.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,587.00000	3,607	42.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			1.00000	0	37.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,085.00000	5,104	37.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	34.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,584.00000	6,604	34.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			303.00000	284	17.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			137.00000	138	17.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			417.00000	397	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			101.00000	101	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			267.00000	250	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			151.00000	154	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			458.00000	437	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			92.00000	91	18.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			378.00000	358	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			112.00000	112	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			183.00000	168	16.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			217.00000	222	16.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			267.00000	250	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			151.00000	154	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			2,916.00000	2,896	35.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	0	35.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			1,922.00000	1,901	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			6.00000	5	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			2.00000	2	43.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,086.00000	4,105	43.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			1.00000	0	32.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,085.00000	6,104	32.27	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	20.90	Call			0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,084.00000	8,104	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,816.00000	3,796	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,816.00000	2,797	34.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	34.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,823.00000	1,802	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			7.00000	6	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			856.00000	833	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			40.00000	37	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			2.00000	1	43.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,186.00000	4,205	43.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			1.00000	0	32.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,185.00000	6,204	32.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,184.00000	8,204	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,716.00000	3,696	29.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	29.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,716.00000	2,697	34.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	34.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			763.00000	741	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			47.00000	45	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			1.00000	0	33.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,285.00000	6,304	33.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,284.00000	8,304	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,666.00000	2,647	34.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	1	34.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,675.00000	1,654	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			9.00000	8	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			2.00000	1	42.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,336.00000	4,354	42.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			1.00000	0	33.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,335.00000	6,354	33.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,334.00000	8,354	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,516.00000	3,496	31.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	31.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,516.00000	2,497	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	1	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,527.00000	1,506	28.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			11.00000	10	28.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			585.00000	563	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			69.00000	67	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			2.00000	0	41.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.30	Put		4,486.00000	4,504	41.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	33.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		6,484.00000	6,504	33.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		8,484.00000	8,504	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		3,416.00000	3,396	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		1,430.00000	1,408	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		14.00000	12	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		499.00000	478	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		83.00000	82	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		2.00000	0	40.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		4,586.00000	4,604	40.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		8,584.00000	8,604	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		3,366.00000	3,346	32.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	32.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		2,367.00000	2,348	33.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		1.00000	2	33.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		1,381.00000	1,360	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		15.00000	13	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		1.00000	0	40.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,635.00000	4,654	40.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	34.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,634.00000	6,654	34.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,634.00000	8,654	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,316.00000	3,296	33.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	33.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,317.00000	2,298	33.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		1.00000	2	33.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,332.00000	1,311	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		16.00000	15	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		1.00000	0	40.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,685.00000	4,704	40.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,684.00000	6,704	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,684.00000	8,704	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,218.00000	2,199	33.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		2.00000	2	33.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,236.00000	1,214	26.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		20.00000	18	26.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		1.00000	0	39.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,785.00000	4,804	39.39	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	19.60	Call		0.00000	0	34.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,784.00000	6,804	34.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,784.00000	8,804	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,266.00000	3,246	33.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	0	33.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,267.00000	2,248	33.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		1.00000	2	33.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,284.00000	1,262	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		18.00000	16	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		1.00000	0	39.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,735.00000	4,754	39.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	34.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,734.00000	6,754	34.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,734.00000	8,754	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,466.00000	3,446	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	0	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,466.00000	2,447	34.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		0.00000	1	34.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,479.00000	1,457	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		13.00000	11	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		541.00000	520	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		75.00000	74	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		2.00000	0	40.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,536.00000	4,554	40.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		0.00000	0	33.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,534.00000	6,554	33.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,534.00000	8,554	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,616.00000	3,596	30.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	30.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,616.00000	2,597	34.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		0.00000	1	34.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		1,626.00000	1,605	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		10.00000	9	29.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		673.00000	651	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		57.00000	55	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		2.00000	1	41.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		4,386.00000	4,404	41.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		1.00000	0	33.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		6,385.00000	6,404	33.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		8,384.00000	8,404	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		3,866.00000	3,846	28.73	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 14/09/2009 Currency Future	8.95	Put			0.00000	0	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			2,866.00000	2,846	35.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	0	35.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			1,872.00000	1,852	31.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			6.00000	6	31.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			902.00000	880	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			36.00000	34	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			2.00000	1	43.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,136.00000	4,155	43.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			1.00000	0	32.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,135.00000	6,154	32.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,134.00000	8,154	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,016.00000	3,996	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,016.00000	2,996	35.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	35.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,021.00000	2,001	32.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			5.00000	4	32.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,044.00000	1,022	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			28.00000	26	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			2.00000	2	44.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,986.00000	4,006	44.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			1.00000	0	31.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,985.00000	6,004	31.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,984.00000	8,004	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,066.00000	4,046	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,066.00000	3,046	35.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	35.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,070.00000	2,050	32.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			4.00000	4	32.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,092.00000	1,070	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			26.00000	23	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			2.00000	2	44.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,936.00000	3,956	44.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			1.00000	0	32.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,935.00000	5,954	32.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	39.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,934.00000	7,954	39.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			3,766.00000	3,746	29.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	29.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			2,766.00000	2,747	34.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	34.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.05	Call			1,773.00000	1,753	30.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			7.00000	7	30.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			809.00000	787	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			43.00000	41	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			2.00000	1	42.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,236.00000	4,255	42.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			1.00000	0	32.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,235.00000	6,254	32.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,234.00000	8,254	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,166.00000	3,146	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,187.00000	1,166	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			21.00000	19	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			1.00000	0	39.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,835.00000	4,854	39.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,834.00000	8,854	39.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.00850		13.02980		17.16	10,172,647.00	782	15,594.00
£ / R On 14/12/2009 Currency Future	13.05	Call			485.00000	475	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			505.00000	517	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			447.00000	438	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			567.00000	580	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			396.00000	388	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			667.00000	680	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			325.00000	318	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			845.00000	860	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			313.00000	306	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			883.00000	898	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			301.00000	295	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			921.00000	936	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			313.00000	306	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			883.00000	898	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			289.00000	283	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			960.00000	975	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			279.00000	273	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			999.00000	1,014	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			249.00000	243	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,119.00000	1,135	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			258.00000	253	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,078.00000	1,094	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			505.00000	495	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			475.00000	486	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			366.00000	359	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			736.00000	750	18.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.20	Call			430.00000	421	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			600.00000	612	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			352.00000	345	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			772.00000	786	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			301.00000	295	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			921.00000	936	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			268.00000	262	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,038.00000	1,054	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			258.00000	253	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,078.00000	1,094	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			279.00000	273	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			999.00000	1,014	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			338.00000	331	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			808.00000	823	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			366.00000	359	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			736.00000	750	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			381.00000	373	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			701.00000	715	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			430.00000	421	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			600.00000	612	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			447.00000	438	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			567.00000	580	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			466.00000	456	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			536.00000	548	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			289.00000	283	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			960.00000	975	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			352.00000	345	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			772.00000	786	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			466.00000	456	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			536.00000	548	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			528.00000	517	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			448.00000	459	17.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			313.00000	306	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			883.00000	898	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			186.00000	182	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,456.00000	1,473	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			231.00000	226	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,201.00000	1,217	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			222.00000	218	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,243.00000	1,259	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			222.00000	218	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,243.00000	1,259	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			214.00000	210	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,285.00000	1,301	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			192.00000	188	20.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.25	Put			1,413.00000	1,430	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			167.00000	164	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,588.00000	1,605	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			179.00000	175	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,500.00000	1,517	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			173.00000	169	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,543.00000	1,561	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			162.00000	158	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,632.00000	1,650	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			125.00000	122	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,995.00000	2,013	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			129.00000	126	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,949.00000	1,967	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			151.00000	148	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,721.00000	1,739	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			142.00000	138	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,812.00000	1,830	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			133.00000	130	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,903.00000	1,921	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			117.00000	114	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,087.00000	2,106	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			109.00000	106	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,179.00000	2,198	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			101.00000	98	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,271.00000	2,290	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			75.00000	73	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,645.00000	2,665	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			214.00000	210	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,285.00000	1,301	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			199.00000	195	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,370.00000	1,387	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			249.00000	243	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,119.00000	1,135	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			151.00000	148	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,721.00000	1,739	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			207.00000	202	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,327.00000	1,344	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			156.00000	153	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,677.00000	1,694	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			146.00000	143	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,767.00000	1,785	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			137.00000	134	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,857.00000	1,875	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			105.00000	102	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,225.00000	2,244	23.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Call			258.00000	253	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,078.00000	1,094	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			239.00000	234	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,160.00000	1,176	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			207.00000	202	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,327.00000	1,344	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			156.00000	153	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,677.00000	1,694	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			121.00000	118	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,041.00000	2,060	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			146.00000	143	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,767.00000	1,785	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			113.00000	110	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,133.00000	2,152	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			173.00000	169	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,543.00000	1,561	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			125.00000	122	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,995.00000	2,013	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			179.00000	175	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,500.00000	1,517	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,731.00000	4,710	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,244.00000	3,222	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	14	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,784.00000	1,762	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			54.00000	54	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			602.00000	590	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			372.00000	382	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			65.00000	64	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,835.00000	2,855	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			26.00000	25	27.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,296.00000	4,317	27.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			14.00000	14	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,784.00000	5,805	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			8.00000	7	33.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,278.00000	7,299	33.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,180.00000	5,159	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,688.00000	3,667	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			9.00000	8	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,217.00000	2,195	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			37.00000	36	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			872.00000	856	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			192.00000	197	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			90.00000	88	23.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.35	Put		2,410.00000	2,430	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		32.00000	32	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,853.00000	3,874	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		16.00000	16	29.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,337.00000	5,358	29.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		9.00000	9	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,829.00000	6,850	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,430.00000	5,409	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		3,936.00000	3,915	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		7.00000	6	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,459.00000	2,437	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		29.00000	29	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,052.00000	1,034	15.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		122.00000	126	15.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		38.00000	37	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,608.00000	3,629	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		18.00000	18	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,088.00000	5,109	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		10.00000	10	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,580.00000	6,601	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		552.00000	541	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		422.00000	432	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		713.00000	699	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		283.00000	291	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		656.00000	643	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		326.00000	335	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		552.00000	541	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		422.00000	432	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		628.00000	616	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		349.00000	358	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		576.00000	565	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		397.00000	407	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		413.00000	404	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		633.00000	646	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		231.00000	226	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,201.00000	1,217	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		381.00000	373	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		701.00000	715	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		214.00000	210	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,285.00000	1,301	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		239.00000	234	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,160.00000	1,176	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		338.00000	331	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		808.00000	823	18.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Call			2,948.00000	2,927	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			19.00000	18	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,976.00000	1,954	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			46.00000	45	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			28.00000	28	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,098.00000	4,119	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			13.00000	12	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,083.00000	6,104	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			5.00000	5	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,076.00000	8,097	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,837.00000	3,816	27.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	7	27.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,850.00000	2,829	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	20	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,879.00000	1,858	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			50.00000	49	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			977.00000	960	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			148.00000	152	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			27.00000	26	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,197.00000	4,218	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			12.00000	12	31.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,182.00000	6,203	31.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			5.00000	5	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,175.00000	8,196	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,703.00000	2,682	23.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			23.00000	23	23.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,736.00000	1,715	18.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			56.00000	56	18.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			25.00000	25	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,345.00000	4,366	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			11.00000	11	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,331.00000	6,353	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			5.00000	4	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,325.00000	8,346	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,738.00000	3,717	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			8.00000	8	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,752.00000	2,731	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			22.00000	22	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			906.00000	890	16.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			176.00000	181	16.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			93.00000	91	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,364.00000	2,383	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			12.00000	11	31.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,282.00000	6,303	31.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			5.00000	5	34.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.30	Put		8,275.00000	8,296	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,540.00000	3,518	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	10	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,557.00000	2,535	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		27.00000	26	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,593.00000	1,573	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		64.00000	64	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		774.00000	759	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		244.00000	251	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		81.00000	79	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,551.00000	2,570	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		23.00000	23	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,493.00000	4,515	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		11.00000	10	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,481.00000	6,502	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		4.00000	4	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,474.00000	8,495	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,392.00000	3,370	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		12.00000	12	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,410.00000	2,389	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		31.00000	30	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,452.00000	1,432	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		73.00000	74	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		684.00000	671	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		304.00000	312	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		72.00000	71	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,693.00000	2,712	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		22.00000	22	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,642.00000	4,663	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		10.00000	10	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,630.00000	6,651	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		4.00000	3	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,624.00000	8,645	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,342.00000	3,321	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		12.00000	12	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,362.00000	2,340	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		32.00000	32	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,406.00000	1,386	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		76.00000	77	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		70.00000	68	24.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,740.00000	2,760	24.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		21.00000	21	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,692.00000	4,713	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		10.00000	9	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,680.00000	6,701	32.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Call		3.00000	3	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		8,674.00000	8,695	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,293.00000	3,271	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		13.00000	13	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,313.00000	2,292	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		34.00000	33	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,359.00000	1,339	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		79.00000	81	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		67.00000	66	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,788.00000	2,808	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		21.00000	21	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,741.00000	4,762	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		9.00000	9	32.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,730.00000	6,751	32.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		3.00000	3	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,724.00000	8,745	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,194.00000	3,173	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		15.00000	14	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,267.00000	1,247	16.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		87.00000	89	16.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		63.00000	62	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,883.00000	2,903	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		20.00000	20	28.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,840.00000	4,861	28.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		3.00000	3	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,823.00000	8,844	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,265.00000	2,243	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		35.00000	35	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,313.00000	1,293	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		83.00000	85	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		20.00000	20	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,791.00000	4,812	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		9.00000	9	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,779.00000	6,801	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		3.00000	3	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,773.00000	8,795	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,490.00000	3,469	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		11.00000	10	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,508.00000	2,486	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		28.00000	28	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,546.00000	1,526	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		67.00000	67	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		743.00000	729	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		263.00000	270	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		78.00000	76	23.92	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	15.55	Put		2,598.00000	2,618	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		23.00000	22	27.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,543.00000	4,564	27.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		10.00000	10	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,531.00000	6,552	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		4.00000	4	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,524.00000	8,545	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,589.00000	3,568	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		10.00000	9	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,605.00000	2,584	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		26.00000	25	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,641.00000	1,620	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		61.00000	61	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		806.00000	791	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		226.00000	232	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		84.00000	82	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,504.00000	2,523	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		24.00000	24	27.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,444.00000	4,465	27.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		11.00000	11	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,431.00000	6,452	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		4.00000	4	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,424.00000	8,446	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,986.00000	3,965	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	6	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,998.00000	2,976	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		18.00000	18	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,024.00000	2,002	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		44.00000	43	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,090.00000	1,072	15.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		111.00000	114	15.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		113.00000	110	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,133.00000	2,152	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		29.00000	29	26.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,049.00000	4,070	26.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		13.00000	13	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,033.00000	6,054	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		6.00000	6	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,026.00000	8,047	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,036.00000	4,014	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		6.00000	6	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,047.00000	3,025	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		17.00000	17	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,072.00000	2,050	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		42.00000	42	20.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Call			1,130.00000	1,111	15.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			100.00000	103	15.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			30.00000	29	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,000.00000	4,021	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			13.00000	13	31.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,983.00000	6,004	31.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			6.00000	6	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,976.00000	7,997	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,887.00000	3,865	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			7.00000	7	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,899.00000	2,878	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			20.00000	19	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,927.00000	1,906	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			48.00000	47	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,014.00000	997	15.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			134.00000	138	15.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			105.00000	102	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,225.00000	2,244	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			27.00000	27	26.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,148.00000	4,169	26.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			12.00000	12	31.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,133.00000	6,154	31.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			5.00000	5	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,125.00000	8,147	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,788.00000	3,766	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			8.00000	8	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,801.00000	2,780	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			21.00000	21	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,831.00000	1,810	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			52.00000	51	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			941.00000	925	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			161.00000	166	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			97.00000	95	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,317.00000	2,336	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			26.00000	26	27.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,246.00000	4,267	27.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			12.00000	12	31.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,232.00000	6,253	31.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			5.00000	5	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,225.00000	8,246	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,639.00000	3,617	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			9.00000	9	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,654.00000	2,633	23.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			24.00000	24	23.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,688.00000	1,667	18.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.40	Put		59.00000	59	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		838.00000	823	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		208.00000	214	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		87.00000	85	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,457.00000	2,476	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		24.00000	24	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,395.00000	4,416	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		11.00000	11	31.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		6,381.00000	6,402	31.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		4.00000	4	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		8,375.00000	8,396	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		3,441.00000	3,420	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		11.00000	11	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		1,499.00000	1,479	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		69.00000	70	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		22.00000	22	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,592.00000	4,613	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		4.00000	4	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		8,574.00000	8,595	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,145.00000	3,124	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		15.00000	15	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,168.00000	2,146	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		39.00000	38	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,221.00000	1,202	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		91.00000	93	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		61.00000	59	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,931.00000	2,951	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		20.00000	19	28.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,890.00000	4,911	28.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		9.00000	9	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,879.00000	6,900	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		3.00000	3	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,873.00000	8,894	34.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.21540	13.23360		17.81	1,242,247.60	94	205.00
£ / R On 15/03/2010 Currency Future	13.25	Call		686.00000	686	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		703.00000	721	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		649.00000	649	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		766.00000	784	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		582.00000	583	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		898.00000	917	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		522.00000	524	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,039.00000	1,058	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		509.00000	510	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,075.00000	1,095	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		495.00000	497	19.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.85	Put			1,112.00000	1,131	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			482.00000	484	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,149.00000	1,169	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			458.00000	460	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,224.00000	1,244	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			424.00000	426	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,340.00000	1,360	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			435.00000	437	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,301.00000	1,321	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,246.00000	2,228	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			63.00000	62	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			4,102.00000	4,085	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			18.00000	19	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			551.00000	552	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			968.00000	987	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			844.00000	841	17.34	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			510.00000	526	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			632.00000	632	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			798.00000	817	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			324.00000	326	21.17	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,790.00000	1,811	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			598.00000	599	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			864.00000	883	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			707.00000	705	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			673.00000	690	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			446.00000	448	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,263.00000	1,282	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			470.00000	472	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,186.00000	1,206	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			566.00000	567	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			933.00000	952	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			614.00000	615	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			831.00000	850	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			668.00000	668	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			734.00000	752	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			536.00000	538	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,003.00000	1,022	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,759.00000	3,741	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			25.00000	26	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,781.00000	2,762	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			47.00000	47	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,831.00000	1,817	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			98.00000	102	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,063.00000	1,058	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			330.00000	343	16.72	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	14.50	Call			356.00000	358	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,623.00000	1,643	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			223.00000	224	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,490.00000	2,509	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			139.00000	141	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,406.00000	3,425	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			88.00000	88	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,354.00000	4,372	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,661.00000	3,643	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			27.00000	27	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,683.00000	2,665	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			50.00000	49	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,745.00000	1,731	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			111.00000	116	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,004.00000	1,000	16.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			371.00000	384	16.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			339.00000	342	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,706.00000	1,726	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			212.00000	214	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,579.00000	2,598	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			133.00000	135	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,500.00000	3,519	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			83.00000	83	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,449.00000	4,467	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,562.00000	3,545	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			29.00000	29	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,586.00000	2,567	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			52.00000	52	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,660.00000	1,646	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			126.00000	131	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			948.00000	944	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			415.00000	429	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			202.00000	204	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,669.00000	2,688	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			128.00000	129	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,594.00000	3,614	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			78.00000	78	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,544.00000	4,563	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,464.00000	3,447	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			31.00000	31	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,488.00000	2,470	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			55.00000	55	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,576.00000	1,563	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			143.00000	148	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			895.00000	891	17.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put		461.00000	476	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		309.00000	311	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,875.00000	1,896	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		193.00000	194	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,759.00000	2,779	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		122.00000	124	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,689.00000	3,708	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		73.00000	74	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,640.00000	4,658	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,318.00000	3,300	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		34.00000	34	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,343.00000	2,325	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		59.00000	59	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,454.00000	1,442	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		171.00000	177	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		820.00000	817	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		536.00000	552	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		289.00000	291	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,005.00000	2,025	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		179.00000	181	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,896.00000	2,915	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		115.00000	116	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,831.00000	3,851	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		67.00000	67	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,784.00000	4,802	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,416.00000	3,398	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		32.00000	32	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,440.00000	2,422	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		56.00000	56	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,535.00000	1,523	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		152.00000	157	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		869.00000	866	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		485.00000	501	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		302.00000	304	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,918.00000	1,939	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		188.00000	190	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,805.00000	2,824	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		120.00000	121	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,736.00000	3,756	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		71.00000	72	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,688.00000	4,706	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,710.00000	3,692	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		26.00000	26	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,732.00000	2,714	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		48.00000	48	19.86	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 15/03/2010 Currency Future	11.55	Call		1,788.00000	1,774	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		104.00000	108	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,033.00000	1,029	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		350.00000	363	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		348.00000	350	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,664.00000	1,684	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		218.00000	219	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,534.00000	2,554	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		136.00000	138	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,453.00000	3,472	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		85.00000	85	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,401.00000	4,420	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,513.00000	3,496	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		30.00000	30	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,537.00000	2,519	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		53.00000	53	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,618.00000	1,605	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		134.00000	139	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		921.00000	917	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		438.00000	452	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		316.00000	318	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,833.00000	1,853	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		197.00000	199	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,714.00000	2,733	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		125.00000	126	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,641.00000	3,661	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		76.00000	76	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,592.00000	4,610	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,612.00000	3,594	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		28.00000	28	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,634.00000	2,616	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		51.00000	51	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,702.00000	1,689	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		119.00000	123	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		976.00000	972	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		392.00000	406	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		331.00000	334	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,748.00000	1,768	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		207.00000	209	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,624.00000	2,643	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		130.00000	132	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,547.00000	3,566	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		80.00000	80	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,497.00000	4,515	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,367.00000	3,349	22.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.90	Put		33.00000	33	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,391.00000	2,373	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		58.00000	58	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,495.00000	1,482	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		161.00000	167	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		295.00000	297	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,962.00000	1,982	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		184.00000	185	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,850.00000	2,870	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		117.00000	118	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,784.00000	3,803	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		69.00000	69	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,736.00000	4,754	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		536.00000	538	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,003.00000	1,022	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,956.00000	3,938	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		22.00000	22	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,976.00000	2,958	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		43.00000	43	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,008.00000	1,993	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		75.00000	78	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,189.00000	1,183	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		256.00000	268	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		393.00000	395	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,459.00000	1,480	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		247.00000	248	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,313.00000	2,333	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		152.00000	154	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,219.00000	3,238	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		98.00000	99	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,165.00000	4,183	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		31.00000	31	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,097.00000	6,116	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		18.00000	18	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,084.00000	8,103	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,808.00000	3,790	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		24.00000	25	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,830.00000	2,811	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		46.00000	46	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,875.00000	1,861	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		92.00000	95	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,094.00000	1,088	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		310.00000	323	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		229.00000	230	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,445.00000	2,465	22.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.45	Call		90.00000	90	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,307.00000	4,325	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		29.00000	30	26.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,246.00000	6,265	26.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		17.00000	17	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,233.00000	8,251	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		29.00000	29	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,345.00000	6,364	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		16.00000	16	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,332.00000	8,350	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		28.00000	29	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,395.00000	6,413	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		15.00000	15	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,382.00000	8,400	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		27.00000	27	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,543.00000	6,562	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		14.00000	14	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,530.00000	8,548	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		26.00000	27	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,643.00000	6,661	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		13.00000	13	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,629.00000	8,648	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		26.00000	26	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		6,692.00000	6,711	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		13.00000	13	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		8,679.00000	8,697	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		25.00000	26	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		6,742.00000	6,761	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		12.00000	12	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		8,729.00000	8,747	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,220.00000	3,202	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		36.00000	37	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,375.00000	1,364	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		192.00000	198	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		773.00000	770	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		589.00000	605	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		171.00000	173	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		2,988.00000	3,007	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		63.00000	64	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,880.00000	4,898	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		25.00000	25	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,841.00000	6,860	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		12.00000	12	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		8,828.00000	8,846	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		27.00000	27	27.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.80	Put		6,593.00000	6,612	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		13.00000	13	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,580.00000	8,598	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		28.00000	28	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,444.00000	6,463	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		15.00000	15	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,431.00000	8,449	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,857.00000	3,839	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		24.00000	24	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,878.00000	2,860	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		45.00000	45	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,919.00000	1,904	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		86.00000	89	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,125.00000	1,119	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		291.00000	304	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		235.00000	236	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,401.00000	2,420	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		93.00000	93	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,259.00000	4,278	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		30.00000	30	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,196.00000	6,215	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		17.00000	17	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,183.00000	8,202	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,005.00000	3,987	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		21.00000	22	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,025.00000	3,007	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		42.00000	42	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,053.00000	2,038	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		70.00000	73	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,223.00000	1,216	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		239.00000	250	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		253.00000	254	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,269.00000	2,289	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		101.00000	102	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,118.00000	4,136	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		31.00000	32	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,048.00000	6,066	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		19.00000	19	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,035.00000	8,053	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,053.00000	4,036	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		20.00000	21	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,074.00000	3,056	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		40.00000	41	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,101.00000	2,083	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		68.00000	68	16.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.20	Call		1,260.00000	1,249	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		226.00000	234	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		259.00000	261	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,225.00000	2,245	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		103.00000	105	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,070.00000	4,089	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		32.00000	32	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,999.00000	6,017	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		19.00000	19	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,985.00000	8,004	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,906.00000	3,888	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		23.00000	23	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,927.00000	2,909	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		44.00000	44	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,964.00000	1,949	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		80.00000	83	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,157.00000	1,151	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		273.00000	285	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		241.00000	242	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,357.00000	2,376	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		96.00000	96	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,212.00000	4,231	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		30.00000	31	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,147.00000	6,165	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		18.00000	18	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,134.00000	8,152	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		29.00000	30	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,295.00000	6,314	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		16.00000	16	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,282.00000	8,301	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,171.00000	3,153	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		38.00000	38	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,198.00000	2,180	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		64.00000	64	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,336.00000	1,325	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		203.00000	210	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		750.00000	748	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		617.00000	633	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		167.00000	169	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,034.00000	3,053	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		61.00000	62	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,928.00000	4,946	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		24.00000	25	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,891.00000	6,910	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		11.00000	11	29.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.10	Put		8,878.00000	8,896	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,123.00000	3,105	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		39.00000	39	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,150.00000	2,131	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		66.00000	66	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,298.00000	1,287	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		214.00000	222	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		728.00000	726	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		645.00000	661	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		163.00000	165	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,080.00000	3,099	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		60.00000	60	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		4,976.00000	4,995	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		24.00000	25	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		6,941.00000	6,959	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		11.00000	11	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		8,927.00000	8,946	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,269.00000	3,251	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		35.00000	36	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,295.00000	2,276	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		61.00000	61	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,414.00000	1,403	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		181.00000	187	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		796.00000	793	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		562.00000	578	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		175.00000	177	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,942.00000	2,961	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		65.00000	65	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,832.00000	4,850	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		25.00000	26	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,792.00000	6,810	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		12.00000	12	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,778.00000	8,797	29.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.41510	13.43160		18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		856.00000	856	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		874.00000	891	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		819.00000	820	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		938.00000	955	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		752.00000	753	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,070.00000	1,088	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		676.00000	678	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,245.00000	1,263	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		662.00000	664	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,281.00000	1,299	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		635.00000	637	19.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.15	Put		1,354.00000	1,372	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		623.00000	625	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,391.00000	1,410	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		586.00000	588	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,504.00000	1,523	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		598.00000	600	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,466.00000	1,485	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		875.00000	875	18.12	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		844.00000	860	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		720.00000	722	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,139.00000	1,157	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		187.00000	188	24.66	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,255.00000	4,273	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		802.00000	803	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		970.00000	987	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		768.00000	769	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,036.00000	1,054	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		784.00000	786	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,003.00000	1,020	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		705.00000	707	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,174.00000	1,192	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		649.00000	651	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,317.00000	1,336	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		610.00000	612	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,428.00000	1,447	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		690.00000	692	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,209.00000	1,227	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		736.00000	737	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,104.00000	1,122	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		690.00000	692	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,209.00000	1,227	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		705.00000	707	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,174.00000	1,192	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		768.00000	769	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,036.00000	1,054	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		837.00000	838	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		906.00000	923	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		937.00000	936	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		755.00000	771	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		895.00000	895	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		814.00000	830	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		531.00000	533	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,699.00000	1,718	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,414.00000	1,407	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		333.00000	342	16.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.85	Call			1,124.00000	1,122	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			542.00000	557	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			403.00000	405	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,321.00000	2,340	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			277.00000	278	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,195.00000	3,213	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			196.00000	198	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,115.00000	4,133	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			138.00000	139	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,056.00000	5,074	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,449.00000	1,442	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			318.00000	327	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,149.00000	1,147	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			518.00000	532	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			916.00000	915	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			784.00000	800	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			410.00000	412	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,278.00000	2,297	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			282.00000	283	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,150.00000	3,168	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			200.00000	201	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,068.00000	4,086	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			140.00000	141	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,009.00000	5,026	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,842.00000	4,826	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			10.00000	11	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,383.00000	3,367	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			52.00000	52	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,983.00000	1,972	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			151.00000	157	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,003.00000	1,002	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			671.00000	687	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			303.00000	305	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,972.00000	2,990	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			180.00000	181	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,348.00000	4,366	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			107.00000	109	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,776.00000	5,793	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			51.00000	51	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,220.00000	7,236	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,286.00000	5,270	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			5.00000	5	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,823.00000	3,807	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			41.00000	42	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,384.00000	2,369	17.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Put		102.00000	103	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,230.00000	1,228	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		449.00000	463	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		360.00000	361	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,578.00000	2,596	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		210.00000	211	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,928.00000	3,946	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		124.00000	126	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,343.00000	5,361	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		66.00000	66	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,784.00000	6,801	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,534.00000	5,518	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	3	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,067.00000	4,052	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		35.00000	37	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,617.00000	2,602	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		85.00000	87	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,380.00000	1,373	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		349.00000	358	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		396.00000	398	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,364.00000	2,383	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		228.00000	230	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,696.00000	3,715	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		136.00000	137	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,104.00000	5,122	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		76.00000	76	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,544.00000	6,561	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,970.00000	3,954	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		38.00000	39	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,996.00000	2,980	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		64.00000	65	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,066.00000	2,055	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		134.00000	140	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,317.00000	1,313	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		385.00000	398	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		552.00000	554	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,620.00000	1,639	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		382.00000	383	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,450.00000	2,468	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		262.00000	264	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,330.00000	3,349	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,092.00000	3,076	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		60.00000	60	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,153.00000	2,139	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		122.00000	124	16.45	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			574.00000	577	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,543.00000	1,561	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			272.00000	273	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,240.00000	3,258	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			193.00000	195	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,162.00000	4,180	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,114.00000	4,099	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			33.00000	34	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,140.00000	3,124	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			59.00000	59	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,199.00000	2,184	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			118.00000	119	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			183.00000	185	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,302.00000	4,319	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			501.00000	504	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,820.00000	1,838	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			346.00000	348	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,665.00000	2,683	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			240.00000	242	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,558.00000	3,577	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			170.00000	172	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,489.00000	4,507	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			456.00000	459	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,025.00000	2,044	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			315.00000	316	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,883.00000	2,901	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			220.00000	222	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,789.00000	3,807	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			156.00000	157	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,724.00000	4,742	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,725.00000	3,709	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			44.00000	44	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,758.00000	2,743	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			77.00000	78	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,861.00000	1,851	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			180.00000	186	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,176.00000	1,174	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			494.00000	508	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			417.00000	420	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,236.00000	2,255	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			287.00000	288	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,105.00000	3,123	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			203.00000	205	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,021.00000	4,039	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			143.00000	144	25.39	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	18.25	Put		4,961.00000	4,979	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,579.00000	3,562	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		47.00000	47	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,744.00000	1,734	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		212.00000	219	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,098.00000	1,097	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		567.00000	582	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,530.00000	3,513	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		48.00000	48	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,570.00000	2,555	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		88.00000	90	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,705.00000	1,696	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		224.00000	231	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,074.00000	1,072	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		592.00000	607	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		389.00000	391	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,408.00000	2,426	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		267.00000	268	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,285.00000	3,303	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		190.00000	191	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,209.00000	4,226	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		133.00000	134	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,152.00000	5,169	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,432.00000	3,416	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		51.00000	51	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,477.00000	2,461	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		95.00000	96	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,630.00000	1,621	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		248.00000	256	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,026.00000	1,025	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		644.00000	660	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		374.00000	376	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,493.00000	2,511	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		257.00000	259	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,376.00000	3,394	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		129.00000	130	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,247.00000	5,265	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,335.00000	3,319	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		53.00000	53	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,556.00000	1,548	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		274.00000	283	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		980.00000	979	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		699.00000	714	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		249.00000	250	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,467.00000	3,485	23.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Call		177.00000	178	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,395.00000	4,413	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,627.00000	3,611	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		46.00000	46	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,664.00000	2,649	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		82.00000	84	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,782.00000	1,773	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		201.00000	208	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,774.00000	3,758	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		43.00000	43	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,806.00000	2,790	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		74.00000	75	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,901.00000	1,891	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		170.00000	176	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,203.00000	1,200	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		471.00000	485	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		425.00000	427	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,193.00000	2,212	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		292.00000	294	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,061.00000	3,079	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		206.00000	208	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,975.00000	3,993	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		145.00000	146	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,914.00000	4,931	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,806.00000	2,790	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		74.00000	75	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,901.00000	1,891	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		170.00000	176	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,203.00000	1,200	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		471.00000	485	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		425.00000	427	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,193.00000	2,212	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,481.00000	3,465	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		49.00000	50	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,523.00000	2,508	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		92.00000	93	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,667.00000	1,658	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		236.00000	243	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,049.00000	1,048	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		618.00000	633	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		131.00000	132	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,199.00000	5,217	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,430.00000	2,415	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		98.00000	100	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,593.00000	1,584	16.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.10	Put			261.00000	269	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			367.00000	368	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,535.00000	2,553	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			253.00000	255	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,421.00000	3,439	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			127.00000	128	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,295.00000	5,313	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,921.00000	3,905	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			39.00000	40	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,948.00000	2,932	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			66.00000	67	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,024.00000	2,013	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			143.00000	148	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,287.00000	1,284	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			406.00000	419	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			448.00000	451	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,067.00000	2,086	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			309.00000	311	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,927.00000	2,945	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			217.00000	218	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,835.00000	3,853	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			153.00000	154	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,772.00000	4,789	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			91.00000	91	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,210.00000	6,226	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			30.00000	30	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,148.00000	8,165	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,853.00000	2,837	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			71.00000	72	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,942.00000	1,932	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			160.00000	166	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			86.00000	87	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,305.00000	6,321	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			29.00000	29	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,247.00000	8,264	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			82.00000	82	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,400.00000	6,417	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			27.00000	27	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,346.00000	8,362	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,676.00000	3,660	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			45.00000	45	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,711.00000	2,696	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			79.00000	81	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,822.00000	1,812	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			190.00000	197	16.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.80	Call			340.00000	341	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,708.00000	2,726	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			167.00000	169	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,536.00000	4,553	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			80.00000	80	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,448.00000	6,465	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			26.00000	26	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,395.00000	8,411	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,570.00000	2,555	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			88.00000	90	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,705.00000	1,696	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			224.00000	231	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,074.00000	1,072	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			592.00000	607	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			321.00000	322	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,839.00000	2,857	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			159.00000	160	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,677.00000	4,695	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			74.00000	74	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,592.00000	6,609	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			24.00000	24	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,543.00000	8,559	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			321.00000	322	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,839.00000	2,857	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			72.00000	72	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,640.00000	6,657	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			24.00000	24	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,592.00000	8,609	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			298.00000	299	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,016.00000	3,034	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			148.00000	149	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,866.00000	4,884	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			22.00000	22	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,740.00000	8,757	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,286.00000	3,270	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			55.00000	55	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,337.00000	2,322	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			106.00000	107	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,520.00000	1,512	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			288.00000	297	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			958.00000	958	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			727.00000	742	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			64.00000	64	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,833.00000	6,849	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			21.00000	22	25.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.20	Put		8,790.00000	8,806	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,189.00000	3,173	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		57.00000	58	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,245.00000	2,230	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		113.00000	115	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		61.00000	61	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,929.00000	6,946	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		20.00000	20	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,889.00000	8,905	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,238.00000	3,221	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		56.00000	56	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,291.00000	2,276	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		109.00000	111	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,484.00000	1,477	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		303.00000	311	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		62.00000	63	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,881.00000	6,897	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		21.00000	21	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,839.00000	8,856	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		150.00000	152	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,819.00000	4,836	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		68.00000	68	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,736.00000	6,753	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		23.00000	23	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,691.00000	8,708	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		327.00000	328	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,795.00000	2,813	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		162.00000	163	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,630.00000	4,648	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		25.00000	25	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,493.00000	8,510	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,019.00000	4,003	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		38.00000	38	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,043.00000	3,028	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		62.00000	63	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,108.00000	2,097	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		126.00000	131	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,347.00000	1,343	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		365.00000	378	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		96.00000	96	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,114.00000	6,131	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		32.00000	32	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,050.00000	8,067	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		98.00000	99	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,066.00000	6,084	26.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.40	Call		33.00000	33	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,001.00000	8,017	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,872.00000	3,856	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		40.00000	41	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,900.00000	2,885	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		69.00000	70	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,258.00000	1,256	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		427.00000	440	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		89.00000	89	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,257.00000	6,274	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		29.00000	29	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,198.00000	8,214	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		353.00000	354	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,621.00000	2,639	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		174.00000	175	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,442.00000	4,460	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		84.00000	84	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,353.00000	6,369	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		28.00000	28	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,296.00000	8,313	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		333.00000	335	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,751.00000	2,770	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		164.00000	166	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,583.00000	4,600	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		78.00000	78	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,496.00000	6,513	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		26.00000	26	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,444.00000	8,461	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		59.00000	59	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,978.00000	6,994	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		20.00000	20	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,938.00000	8,955	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		70.00000	70	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,688.00000	6,705	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		23.00000	23	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,642.00000	8,658	25.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.19680	11.18200		15.92	167,952.00	15	21,135.00
€ / R On 14/09/2009 Currency Future	11.20	Call		161.00000	165	15.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		179.00000	168	15.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		127.00000	129	16.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		245.00000	232	16.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		79.00000	80	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		397.00000	383	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		100.00000	102	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 14/09/2009 Currency Future	11.40	Put			318.00000	305	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			71.00000	71	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			439.00000	425	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			63.00000	64	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			481.00000	467	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			89.00000	90	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			357.00000	343	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			57.00000	57	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			525.00000	510	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			100.00000	102	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			318.00000	305	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			143.00000	146	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			211.00000	199	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			256.00000	262	17.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			124.00000	115	17.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			191.00000	195	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			159.00000	148	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			191.00000	195	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			159.00000	148	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			291.00000	298	17.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			109.00000	101	17.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			222.00000	227	16.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			140.00000	131	16.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			57.00000	57	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			525.00000	510	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			51.00000	51	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			569.00000	554	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			63.00000	64	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			481.00000	467	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			12.00000	12	26.87	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,330.00000	1,315	26.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			113.00000	115	17.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			281.00000	268	17.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			89.00000	90	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			357.00000	343	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			113.00000	115	17.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			281.00000	268	17.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			41.00000	41	20.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			659.00000	644	20.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			37.00000	37	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			705.00000	690	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			46.00000	46	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			614.00000	599	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			34.00000	34	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			752.00000	737	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 14/09/2009 Currency Future	12.00	Call			28.00000	28	22.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			846.00000	831	22.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			31.00000	30	22.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			799.00000	784	22.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			25.00000	25	23.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			893.00000	878	23.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			23.00000	23	23.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			941.00000	926	23.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			14.00000	14	26.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,232.00000	1,217	26.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			17.00000	16	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,135.00000	1,120	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			18.00000	18	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,086.00000	1,071	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			13.00000	13	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,281.00000	1,266	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			11.00000	10	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,429.00000	1,414	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			10.00000	10	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,478.00000	1,463	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			8.00000	8	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,626.00000	1,611	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			7.00000	6	31.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,825.00000	1,810	31.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			5.00000	5	32.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,023.00000	2,009	32.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			6.00000	6	32.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,974.00000	1,959	32.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			6.00000	6	32.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,974.00000	1,959	32.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			4.00000	4	34.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,322.00000	2,307	34.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			4.00000	4	35.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,372.00000	2,357	35.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			4.00000	4	34.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,272.00000	2,257	34.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			4.00000	4	34.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,222.00000	2,207	34.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			5.00000	4	33.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,173.00000	2,158	33.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			5.00000	4	33.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,173.00000	2,158	33.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			5.00000	5	33.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,073.00000	2,058	33.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			3.00000	3	36.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.70	Put			2,521.00000	2,506	36.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			3.00000	3	37.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,671.00000	2,656	37.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			3.00000	3	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,721.00000	2,706	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			3.00000	3	35.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,421.00000	2,407	35.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			5.00000	5	33.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,123.00000	2,108	33.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			5.00000	5	33.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,123.00000	2,108	33.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			4.00000	4	34.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,222.00000	2,207	34.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			6.00000	6	31.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,874.00000	1,859	31.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			3.00000	3	36.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,571.00000	2,556	36.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	3	35.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,471.00000	2,456	35.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			3.00000	3	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,721.00000	2,706	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			2.00000	2	37.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,770.00000	2,756	37.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			2.00000	2	38.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,820.00000	2,806	38.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			2.00000	2	39.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,920.00000	2,905	39.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			3.00000	3	36.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,621.00000	2,606	36.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			6.00000	6	31.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,924.00000	1,909	31.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			2.00000	2	39.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,020.00000	3,005	39.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			1.00000	1	44.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,669.00000	3,654	44.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			3.00000	3	36.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,621.00000	2,606	36.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			2.00000	2	39.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,920.00000	2,905	39.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			2.00000	2	40.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,120.00000	3,105	40.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			2.00000	2	41.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,220.00000	3,205	41.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			2.00000	2	41.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,320.00000	3,305	41.77	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 14/09/2009 Currency Future	14.60	Call			1.00000	1	42.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,419.00000	3,405	42.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			3.00000	3	35.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,421.00000	2,407	35.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			2.00000	2	40.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,120.00000	3,105	40.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			2.00000	2	41.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,220.00000	3,205	41.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			9.00000	9	28.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,527.00000	1,512	28.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			8.00000	8	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,626.00000	1,611	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			7.00000	7	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,725.00000	1,710	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			4.00000	4	35.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,372.00000	2,357	35.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			2.00000	2	38.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,870.00000	2,855	38.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			2.00000	2	39.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,970.00000	2,955	39.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			2.00000	2	40.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,070.00000	3,055	40.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			6.00000	6	31.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,924.00000	1,909	31.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			7.00000	7	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,725.00000	1,710	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			8.00000	8	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,676.00000	1,661	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			7.00000	7	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,775.00000	1,760	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			3.00000	3	37.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,671.00000	2,656	37.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			6.00000	6	31.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,874.00000	1,859	31.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	3	35.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,471.00000	2,456	35.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			9.00000	9	28.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,577.00000	1,562	28.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			11.00000	10	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,429.00000	1,414	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			15.00000	15	25.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,183.00000	1,168	25.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			11.00000	11	27.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,379.00000	1,364	27.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			21.00000	21	23.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.15	Put			989.00000	974	23.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			15.00000	15	25.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,183.00000	1,168	25.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			8.00000	8	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,676.00000	1,661	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			23.00000	23	23.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			941.00000	926	23.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			20.00000	19	24.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,038.00000	1,022	24.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			21.00000	21	23.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			989.00000	974	23.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			10.00000	10	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,478.00000	1,463	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,782.00000	4,797	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,282.00000	3,297	30.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	30.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,784.00000	1,799	30.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			2.00000	2	30.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			367.00000	375	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			85.00000	78	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	46.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,219.00000	4,204	46.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	49.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,718.00000	5,703	49.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	50.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,218.00000	7,203	50.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,082.00000	5,097	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,582.00000	3,597	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,083.00000	2,098	32.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	1	32.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			622.00000	633	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			40.00000	36	21.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			1.00000	1	45.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,919.00000	3,904	45.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	48.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,418.00000	5,403	48.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	50.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,918.00000	6,903	50.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,232.00000	5,247	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,732.00000	3,747	25.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	25.68	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	8.95	Call			2,232.00000	2,247	32.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	32.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			760.00000	772	22.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			28.00000	25	22.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			1.00000	1	44.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,769.00000	3,754	44.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	48.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,268.00000	5,253	48.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	50.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,768.00000	6,753	50.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			34.00000	34	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			752.00000	737	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			37.00000	37	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			705.00000	690	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			329.00000	336	18.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			97.00000	89	18.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			490.00000	500	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			58.00000	53	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			407.00000	415	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			75.00000	69	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			533.00000	543	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			51.00000	47	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			448.00000	457	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			66.00000	60	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,182.00000	4,197	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,182.00000	3,197	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,182.00000	2,197	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,191.00000	1,205	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			9.00000	8	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			1.00000	1	45.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,819.00000	3,804	45.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	49.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,818.00000	5,803	49.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	51.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,818.00000	7,803	51.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,032.00000	4,047	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,032.00000	3,047	32.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	32.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,033.00000	2,048	32.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	1	32.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,045.00000	1,059	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.15	Put			13.00000	12	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	1	46.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,969.00000	3,954	46.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	49.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,968.00000	5,953	49.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	51.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,968.00000	7,953	51.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,932.00000	3,947	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,932.00000	2,947	33.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	33.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,934.00000	1,948	32.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			2.00000	1	32.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			949.00000	962	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			17.00000	15	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			1.00000	1	46.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,069.00000	4,054	46.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	49.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,068.00000	6,053	49.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,068.00000	8,053	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,882.00000	3,897	24.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	24.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,882.00000	2,897	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,884.00000	1,898	31.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			2.00000	2	31.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			901.00000	914	23.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			19.00000	17	23.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			1.00000	1	46.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,119.00000	4,104	46.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	49.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,118.00000	6,103	49.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,118.00000	8,103	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,682.00000	3,697	26.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	26.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,682.00000	2,697	33.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	33.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,685.00000	1,699	30.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			3.00000	2	30.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			713.00000	725	21.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			31.00000	28	21.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			1.00000	1	47.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,319.00000	4,304	47.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	49.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,318.00000	6,303	49.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,318.00000	8,303	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,632.00000	3,647	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,632.00000	2,647	33.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	33.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,635.00000	1,650	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			3.00000	3	29.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			667.00000	679	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			35.00000	32	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			1.00000	1	47.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,369.00000	4,354	47.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	49.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,368.00000	6,353	49.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,368.00000	8,353	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,582.00000	2,597	32.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	32.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,586.00000	1,600	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			4.00000	3	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			1.00000	1	47.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,419.00000	4,404	47.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	49.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,418.00000	6,403	49.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,418.00000	8,403	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,482.00000	3,497	28.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	28.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,482.00000	2,497	32.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	32.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,487.00000	1,501	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			5.00000	4	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	47.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,518.00000	4,504	47.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	49.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,518.00000	6,503	49.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,518.00000	8,503	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,532.00000	3,547	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,532.00000	2,547	32.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	32.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,536.00000	1,550	28.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.65	Put			4.00000	3	28.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			577.00000	588	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			45.00000	41	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			1.00000	1	47.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,469.00000	4,454	47.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	49.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,468.00000	6,453	49.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,468.00000	8,453	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,782.00000	3,797	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,782.00000	2,797	33.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	33.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			807.00000	819	22.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			25.00000	22	22.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	49.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,218.00000	6,203	49.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,218.00000	8,203	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,982.00000	3,997	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,982.00000	2,997	33.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	33.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			1,984.00000	1,998	32.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			2.00000	1	32.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			997.00000	1,010	24.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			15.00000	13	24.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	1	46.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,019.00000	4,004	46.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	49.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,018.00000	6,003	49.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,018.00000	8,003	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			4,132.00000	4,147	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,132.00000	3,147	31.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	31.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,133.00000	2,147	32.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			1.00000	1	32.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,143.00000	1,156	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			11.00000	9	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			1.00000	1	45.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,869.00000	3,854	45.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	49.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			5,868.00000	5,853	49.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	51.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			7,868.00000	7,853	51.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call			2,732.00000	2,747	33.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put			0.00000	0	33.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call			1,735.00000	1,749	30.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put			3.00000	2	30.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call			1.00000	1	46.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put			4,269.00000	4,254	46.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	49.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put			6,268.00000	6,253	49.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put			8,268.00000	8,253	51.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.38240		11.36840		17.32	375,619.20	33	13,520.00
€ / R On 14/12/2009 Currency Future	11.35	Call			432.00000	448	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			413.00000	415	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			157.00000	164	21.04	13,120,000.00	80	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,288.00000	1,282	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			412.00000	425	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			444.00000	443	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			375.00000	388	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			507.00000	506	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			312.00000	324	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			644.00000	641	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			342.00000	354	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			574.00000	572	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			298.00000	309	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			680.00000	677	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			285.00000	296	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			717.00000	714	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			327.00000	339	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			608.00000	606	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			261.00000	271	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			792.00000	789	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			201.00000	209	20.02	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,032.00000	1,027	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			29.00000	31	25.98	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,260.00000	3,248	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			480.00000	496	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			362.00000	363	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			393.00000	406	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			475.00000	474	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			505.00000	521	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			337.00000	339	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			273.00000	283	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			754.00000	751	18.84	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	11.30	Call			455.00000	471	17.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			387.00000	389	17.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			358.00000	371	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			540.00000	538	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			239.00000	248	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			870.00000	866	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			228.00000	238	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			910.00000	905	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			219.00000	228	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			950.00000	945	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			249.00000	259	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			831.00000	827	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			209.00000	218	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			991.00000	986	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			192.00000	201	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,074.00000	1,068	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			150.00000	158	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,332.00000	1,325	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			163.00000	171	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,245.00000	1,238	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			170.00000	178	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,201.00000	1,195	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			139.00000	146	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,421.00000	1,414	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			134.00000	141	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,466.00000	1,458	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			129.00000	135	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,511.00000	1,503	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			124.00000	130	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,556.00000	1,548	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			107.00000	113	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,739.00000	1,731	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			93.00000	99	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,925.00000	1,916	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			81.00000	87	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,113.00000	2,104	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			87.00000	92	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,019.00000	2,010	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			85.00000	89	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,066.00000	2,057	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			85.00000	89	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,066.00000	2,057	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			65.00000	69	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,346.00000	2,337	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			62.00000	66	24.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.70	Put		2,393.00000	2,384	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		68.00000	72	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,299.00000	2,290	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		71.00000	76	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,252.00000	2,243	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		74.00000	79	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,206.00000	2,197	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		71.00000	76	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,252.00000	2,243	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		77.00000	83	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,159.00000	2,150	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		54.00000	58	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,536.00000	2,526	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		90.00000	95	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,972.00000	1,963	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		23.00000	25	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,505.00000	3,493	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		59.00000	63	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,441.00000	2,431	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		50.00000	53	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,631.00000	2,621	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		45.00000	49	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,727.00000	2,716	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		42.00000	45	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,823.00000	2,812	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		38.00000	41	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,920.00000	2,909	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		87.00000	92	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,019.00000	2,010	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		81.00000	87	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,113.00000	2,104	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		57.00000	61	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,488.00000	2,478	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		52.00000	56	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,583.00000	2,573	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		48.00000	51	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,679.00000	2,669	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		104.00000	109	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,785.00000	1,777	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		97.00000	102	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,878.00000	1,869	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		65.00000	69	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,346.00000	2,337	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		97.00000	102	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,878.00000	1,869	23.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.85	Call			54.00000	58	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,536.00000	2,526	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			100.00000	105	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,832.00000	1,823	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			57.00000	61	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,488.00000	2,478	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			52.00000	56	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,583.00000	2,573	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			44.00000	47	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,775.00000	2,764	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			45.00000	49	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,727.00000	2,716	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			111.00000	117	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,693.00000	1,685	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			115.00000	121	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,647.00000	1,639	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			100.00000	105	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,832.00000	1,823	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			68.00000	72	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,299.00000	2,290	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			115.00000	121	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,647.00000	1,639	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			120.00000	126	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,601.00000	1,593	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			104.00000	109	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,785.00000	1,777	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			145.00000	152	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,376.00000	1,369	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			177.00000	185	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,159.00000	1,153	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			139.00000	146	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,421.00000	1,414	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			184.00000	193	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,116.00000	1,110	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			170.00000	178	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,201.00000	1,195	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			145.00000	152	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,376.00000	1,369	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			851.00000	865	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			133.00000	133	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			532.00000	547	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			314.00000	315	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			27.00000	29	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,309.00000	3,297	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,005.00000	1,018	16.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.45	Put		87.00000	86	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		648.00000	663	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		229.00000	230	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		25.00000	27	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,407.00000	3,395	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,848.00000	1,862	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		30.00000	30	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		588.00000	603	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		269.00000	271	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		14.00000	15	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,196.00000	4,183	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		7.00000	7	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,689.00000	5,675	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		4.00000	4	33.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,185.00000	7,171	33.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,140.00000	2,154	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		22.00000	22	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		779.00000	794	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		161.00000	161	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		17.00000	18	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,899.00000	3,886	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		8.00000	8	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,389.00000	5,376	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		4.00000	4	33.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,886.00000	6,872	33.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		201.00000	209	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,032.00000	1,027	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,287.00000	2,301	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		18.00000	18	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		888.00000	902	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		120.00000	120	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		19.00000	21	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,751.00000	3,738	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		8.00000	9	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,240.00000	5,227	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		4.00000	5	33.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,736.00000	6,722	33.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,572.00000	3,587	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		4.00000	4	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,581.00000	2,596	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		13.00000	13	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,606.00000	1,621	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		38.00000	39	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		745.00000	759	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		177.00000	177	16.53	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 14/12/2009 Currency Future	14.80	Call			24.00000	26	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,456.00000	3,444	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			12.00000	13	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,444.00000	4,431	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,672.00000	3,686	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			4.00000	4	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,680.00000	2,694	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			12.00000	12	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,703.00000	1,717	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			34.00000	35	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			815.00000	829	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			146.00000	146	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			26.00000	28	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,358.00000	3,346	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			13.00000	14	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,345.00000	4,331	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,722.00000	3,736	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			3.00000	4	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,729.00000	2,744	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			11.00000	11	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,751.00000	1,766	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			33.00000	33	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			13.00000	14	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,295.00000	4,282	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,473.00000	3,487	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			5.00000	5	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,483.00000	2,497	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			15.00000	15	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,510.00000	1,526	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			42.00000	43	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			679.00000	694	16.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			211.00000	211	16.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			22.00000	24	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,554.00000	3,542	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			12.00000	12	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,543.00000	4,530	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,374.00000	3,388	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			5.00000	5	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,385.00000	2,399	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			16.00000	16	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,415.00000	1,431	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			47.00000	48	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			617.00000	632	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			249.00000	250	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			21.00000	22	26.61	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	15.00	Put		3,652.00000	3,640	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		11.00000	12	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,643.00000	4,629	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,274.00000	3,288	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		6.00000	6	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,320.00000	1,337	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		52.00000	54	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		559.00000	575	16.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		291.00000	292	16.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		11.00000	11	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,742.00000	4,729	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,324.00000	3,338	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		5.00000	6	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,336.00000	2,350	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		17.00000	17	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,368.00000	1,384	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		49.00000	51	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		20.00000	21	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,701.00000	3,689	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		11.00000	12	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,692.00000	4,679	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,523.00000	3,537	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		4.00000	4	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,532.00000	2,546	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		14.00000	14	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,558.00000	1,574	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		40.00000	41	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		712.00000	726	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		193.00000	194	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		12.00000	13	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,494.00000	4,480	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,622.00000	3,636	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		4.00000	4	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,631.00000	2,645	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		12.00000	12	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,654.00000	1,669	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		36.00000	37	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		13.00000	13	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,394.00000	4,381	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,772.00000	3,786	29.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	3	29.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,779.00000	2,793	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		10.00000	11	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,799.00000	1,814	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		31.00000	32	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 14/12/2009 Currency Future	15.60	Call			14.00000	15	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,245.00000	4,232	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,772.00000	3,786	29.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			3.00000	3	29.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,871.00000	3,885	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			3.00000	3	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,878.00000	2,892	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			9.00000	9	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,896.00000	1,911	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			28.00000	28	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			965.00000	979	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			97.00000	96	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			31.00000	33	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,163.00000	3,151	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			14.00000	15	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,146.00000	4,133	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,070.00000	4,084	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	2	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,076.00000	3,090	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			7.00000	8	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,091.00000	2,105	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			23.00000	23	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,133.00000	1,150	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			65.00000	68	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			37.00000	39	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,968.00000	2,957	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			16.00000	18	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,948.00000	3,935	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,170.00000	4,184	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			2.00000	2	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,175.00000	3,189	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			7.00000	7	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,189.00000	2,203	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			20.00000	21	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,226.00000	1,243	17.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			58.00000	61	17.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			40.00000	43	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,872.00000	2,861	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			18.00000	19	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,849.00000	3,837	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			7.00000	7	31.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,838.00000	5,825	31.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			3.00000	3	34.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,834.00000	7,821	34.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			6.00000	7	31.70	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 14/12/2009 Currency Future	17.30	Put		5,938.00000	5,924	31.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		3.00000	3	35.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,934.00000	7,920	35.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,971.00000	3,985	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		3.00000	3	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,977.00000	2,991	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		8.00000	8	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,994.00000	2,008	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		25.00000	26	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,046.00000	1,059	16.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		77.00000	76	16.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		15.00000	16	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,047.00000	4,034	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		6.00000	7	31.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,038.00000	6,024	31.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	3	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,034.00000	8,020	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		6.00000	6	32.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,137.00000	6,124	32.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,134.00000	8,120	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		5.00000	6	32.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,287.00000	6,273	32.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,284.00000	8,270	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		5.00000	5	32.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,387.00000	6,373	32.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,383.00000	8,370	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		5.00000	5	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,536.00000	6,523	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,533.00000	8,519	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		5.00000	5	32.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,486.00000	6,473	32.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,483.00000	8,469	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		5.00000	6	32.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,237.00000	6,223	32.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,234.00000	8,220	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,120.00000	4,134	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	2	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,125.00000	3,140	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		7.00000	7	26.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.25	Call		1,180.00000	1,197	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		61.00000	64	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		6.00000	7	31.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,888.00000	5,874	31.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		3.00000	3	35.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,884.00000	7,870	35.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,021.00000	4,035	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,026.00000	3,040	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		8.00000	8	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,043.00000	2,057	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		24.00000	24	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,087.00000	1,105	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		68.00000	72	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		16.00000	17	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,997.00000	3,985	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		6.00000	7	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,988.00000	5,974	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		3.00000	3	35.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,984.00000	7,970	35.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,921.00000	3,935	30.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		3.00000	3	30.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,927.00000	2,941	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		9.00000	9	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,945.00000	1,959	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		27.00000	27	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		15.00000	16	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,097.00000	4,083	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		6.00000	6	32.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,088.00000	6,074	32.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		2.00000	3	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,084.00000	8,070	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		5.00000	5	32.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,437.00000	6,423	32.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,433.00000	8,420	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		5.00000	6	32.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,337.00000	6,323	32.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		2.00000	2	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,333.00000	8,320	35.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.56180	11.54480		17.89	0.00	0	1,363.00
€ / R On 15/03/2010 Currency Future	11.55	Call		595.00000	619	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		600.00000	607	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		541.00000	564	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		696.00000	703	18.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.85	Call			493.00000	515	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			798.00000	803	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			509.00000	531	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			764.00000	769	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			478.00000	500	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			833.00000	838	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			464.00000	485	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			869.00000	874	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			450.00000	471	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			905.00000	909	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			424.00000	444	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			979.00000	983	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			577.00000	600	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			632.00000	638	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			639.00000	662	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			544.00000	551	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			318.00000	336	20.75	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,373.00000	1,374	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			871.00000	893	16.99	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			326.00000	331	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			662.00000	685	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			517.00000	523	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			436.00000	458	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			942.00000	946	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			541.00000	564	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			696.00000	703	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			617.00000	640	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			572.00000	579	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			685.00000	709	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			490.00000	497	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			525.00000	547	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			730.00000	736	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			411.00000	432	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,016.00000	1,020	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			399.00000	419	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,054.00000	1,058	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			388.00000	408	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,093.00000	1,096	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,313.00000	3,330	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			18.00000	18	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,332.00000	2,349	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			37.00000	37	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,412.00000	1,431	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			117.00000	119	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			734.00000	758	17.40	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 15/03/2010 Currency Future	11.25	Put			440.00000	446	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			228.00000	243	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,934.00000	1,931	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			141.00000	151	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,846.00000	2,839	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			92.00000	100	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,798.00000	3,788	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			49.00000	58	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,754.00000	4,747	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,362.00000	3,379	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			17.00000	17	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,381.00000	2,398	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			36.00000	36	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,455.00000	1,474	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			110.00000	112	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			760.00000	783	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			415.00000	421	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			234.00000	248	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,889.00000	1,887	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			144.00000	155	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,800.00000	2,793	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			94.00000	102	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,749.00000	3,740	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			50.00000	60	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,706.00000	4,698	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,460.00000	3,478	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			16.00000	16	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,478.00000	2,495	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			33.00000	33	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,541.00000	1,560	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			97.00000	98	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			814.00000	837	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			369.00000	375	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			246.00000	261	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,801.00000	1,799	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			151.00000	162	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,707.00000	2,700	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			98.00000	106	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,653.00000	3,644	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			55.00000	64	27.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,610.00000	4,602	27.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,510.00000	3,527	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			15.00000	15	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,527.00000	2,544	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			32.00000	32	20.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.05	Call		1,585.00000	1,604	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		91.00000	92	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		842.00000	864	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		347.00000	353	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		252.00000	267	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,757.00000	1,755	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		155.00000	166	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,660.00000	2,654	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		100.00000	108	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,605.00000	3,596	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		57.00000	66	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,562.00000	4,554	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,411.00000	3,428	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		16.00000	16	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,429.00000	2,446	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		35.00000	35	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,498.00000	1,516	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		103.00000	105	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		787.00000	809	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		392.00000	398	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		240.00000	254	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,845.00000	1,843	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		148.00000	158	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,753.00000	2,746	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		96.00000	103	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,701.00000	3,692	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		52.00000	62	27.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,658.00000	4,650	27.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,658.00000	3,675	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		13.00000	13	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,674.00000	2,691	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		29.00000	29	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,719.00000	1,737	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		74.00000	75	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		930.00000	952	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		286.00000	291	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		272.00000	288	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,627.00000	1,626	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		167.00000	178	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,522.00000	2,516	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		106.00000	114	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,461.00000	3,452	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		64.00000	72	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,419.00000	4,410	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,757.00000	3,774	25.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		12.00000	12	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,772.00000	2,789	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		27.00000	27	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,810.00000	1,827	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		65.00000	65	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		993.00000	1,015	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		249.00000	253	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		286.00000	303	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,541.00000	1,541	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		175.00000	187	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,430.00000	2,425	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		111.00000	119	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,366.00000	3,357	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		69.00000	77	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,324.00000	4,315	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,707.00000	3,724	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		12.00000	13	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,723.00000	2,740	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		28.00000	28	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,764.00000	1,782	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		69.00000	70	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		961.00000	983	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		267.00000	271	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		279.00000	295	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,584.00000	1,583	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		171.00000	183	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,476.00000	2,471	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		108.00000	117	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,413.00000	3,405	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		66.00000	74	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,371.00000	4,363	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,559.00000	3,576	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		14.00000	14	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,576.00000	2,593	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		31.00000	31	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,630.00000	1,648	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		85.00000	86	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		258.00000	274	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,713.00000	1,712	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		159.00000	170	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,614.00000	2,608	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		102.00000	110	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,557.00000	3,548	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		59.00000	68	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,514.00000	4,506	27.65	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	7.95	Call			3,608.00000	3,626	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			14.00000	14	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,625.00000	2,642	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			30.00000	30	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,674.00000	1,692	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			79.00000	80	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			900.00000	922	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			305.00000	310	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			265.00000	281	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,670.00000	1,669	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			163.00000	174	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,568.00000	2,562	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			104.00000	112	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,509.00000	3,500	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			61.00000	70	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,466.00000	4,458	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,806.00000	3,823	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			11.00000	12	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,821.00000	2,838	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			26.00000	27	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,855.00000	1,872	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			60.00000	61	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,026.00000	1,047	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			231.00000	236	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			294.00000	311	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,499.00000	1,499	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			180.00000	192	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,385.00000	2,380	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			113.00000	122	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,318.00000	3,310	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			71.00000	79	27.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,276.00000	4,267	27.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,856.00000	3,873	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			11.00000	11	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,870.00000	2,888	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			26.00000	26	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,901.00000	1,918	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			56.00000	56	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,059.00000	1,081	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			215.00000	219	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			302.00000	319	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,457.00000	1,457	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			184.00000	197	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,340.00000	2,335	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			115.00000	124	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 15/03/2010 Currency Future	14.70	Put		3,271.00000	3,262	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		74.00000	81	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,229.00000	4,220	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,053.00000	4,070	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		8.00000	9	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,067.00000	3,084	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		22.00000	22	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,089.00000	2,106	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		44.00000	44	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,204.00000	1,225	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		160.00000	163	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		336.00000	355	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,292.00000	1,293	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		204.00000	217	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,159.00000	2,155	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		126.00000	135	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,081.00000	3,073	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		84.00000	91	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,039.00000	4,029	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,201.00000	4,218	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	6	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,214.00000	3,231	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		19.00000	20	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,234.00000	2,251	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		40.00000	39	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,328.00000	1,347	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		133.00000	135	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		366.00000	385	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,171.00000	1,174	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		218.00000	232	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,023.00000	2,020	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		135.00000	144	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,940.00000	2,933	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		89.00000	96	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,894.00000	3,884	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		20.00000	30	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,825.00000	5,818	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		10.00000	11	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,815.00000	7,799	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		18.00000	28	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,973.00000	5,966	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		10.00000	10	29.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,965.00000	7,949	29.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,955.00000	3,972	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		10.00000	10	26.15	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 15/03/2010 Currency Future	8.60	Call			2,969.00000	2,986	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			24.00000	24	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,994.00000	2,011	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			49.00000	49	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,128.00000	1,149	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			184.00000	187	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			194.00000	207	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,249.00000	2,245	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			80.00000	87	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,135.00000	4,125	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			17.00000	26	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,072.00000	6,064	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			9.00000	10	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,064.00000	8,048	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			16.00000	25	28.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,171.00000	6,163	28.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			9.00000	9	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,164.00000	8,147	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,707.00000	3,724	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			12.00000	13	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			15.00000	23	28.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,320.00000	6,311	28.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			8.00000	8	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,313.00000	8,297	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			15.00000	22	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,420.00000	6,410	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			7.00000	8	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,412.00000	8,396	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			14.00000	20	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,569.00000	6,558	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			7.00000	7	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,562.00000	8,545	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			14.00000	21	28.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,519.00000	6,509	28.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			7.00000	7	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,512.00000	8,496	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			15.00000	24	28.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,271.00000	6,262	28.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			8.00000	9	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,263.00000	8,247	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,102.00000	4,120	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			8.00000	8	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,116.00000	3,133	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			21.00000	21	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,137.00000	2,154	18.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.45	Put		42.00000	42	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,245.00000	1,265	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		150.00000	153	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		208.00000	222	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,113.00000	2,110	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		86.00000	92	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,991.00000	3,981	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		18.00000	28	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,923.00000	5,917	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		10.00000	11	29.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,915.00000	7,899	29.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,152.00000	4,169	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		7.00000	7	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,165.00000	3,182	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		20.00000	20	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,186.00000	2,203	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		41.00000	41	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,286.00000	1,306	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		141.00000	144	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		213.00000	227	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,068.00000	2,065	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		87.00000	94	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,942.00000	3,932	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		19.00000	29	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,874.00000	5,868	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		10.00000	11	29.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,865.00000	7,849	29.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,004.00000	4,021	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		9.00000	10	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,018.00000	3,035	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		23.00000	23	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,040.00000	2,057	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		46.00000	45	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,164.00000	1,185	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		169.00000	173	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		199.00000	212	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,204.00000	2,200	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		83.00000	89	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,088.00000	4,077	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		17.00000	27	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,022.00000	6,015	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		10.00000	10	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,015.00000	7,998	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		16.00000	24	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,221.00000	6,212	28.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.75	Call			8.00000	9	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,214.00000	8,197	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			14.00000	21	28.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,470.00000	6,460	28.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			7.00000	8	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,462.00000	8,446	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			15.00000	22	28.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,370.00000	6,361	28.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			8.00000	8	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,363.00000	8,346	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,905.00000	3,922	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			10.00000	10	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,920.00000	2,937	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			25.00000	25	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,947.00000	1,964	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			52.00000	52	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,094.00000	1,115	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			199.00000	203	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			559.00000	582	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			664.00000	670	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			189.00000	202	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,294.00000	2,290	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			77.00000	84	27.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,182.00000	4,172	27.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			16.00000	25	28.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,121.00000	6,114	28.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			9.00000	10	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,114.00000	8,098	29.93	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.25300		249.20700		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			300.16100		300.18300		0.00	0.00	0	690.00
ALBI On 04/02/2010 Index Future			305.68600		305.71000		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.99400		127.98500		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.35000		130.34200		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			301.93000		301.94850		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			307.48700		307.50750		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			363.30100		370.17000		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.52200		7.50900		18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J157 On 15/09/2015 jSwap			8.48900		8.47600		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.09900		8.09800		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.33000		8.31400		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.59500		8.59000		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.55300		8.55000		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.53800		8.53600		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			6.80300		6.80000		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.79200		6.76700		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.91200		6.87900		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.22400		7.18100		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.52500		7.48900		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.43400		7.40700		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.65100		7.62600		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.30900		8.29100		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.44100		8.42500		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.50800		8.50400		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.56200		8.55700		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.12600		7.12700		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.02600		7.03100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.01400		7.02100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.14500		7.14900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.19800		7.20000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			290.44400		290.48200		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			295.79000		295.83000		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.51500		7.52800		1.25	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			20.00000	21	1.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future	6.50	Put			844.00000	834	1.21	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.66500		7.66000		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			577.00000	569	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			419.00000	420	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.21200		8.21300		7.00	0.00	0	5,945.00
R157 On 05/11/2009 Bond Future	7.50	Call			352.00000	346	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,174.00000	4,163	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.27200		8.27300		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,222.00000	1,218	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,894.00000	3,884	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.29000		8.29100		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,213.00000	3,210	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,208.00000	2,201	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.26500		8.26600		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,318.00000	4,316	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,102.00000	2,096	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.74200		8.74200		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,008.00000	2,988	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,930.00000	2,909	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			142.00000	137	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,339.00000	13,334	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,363.00000	4,343	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,875.00000	1,856	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			315.00000	306	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,682.00000	10,674	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.78000		8.78000		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,381.00000	2,368	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,688.00000	7,675	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.79900		8.79900		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,403.00000	6,392	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,500.00000	4,490	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.79900		8.80000		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,343.00000	8,340	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,180.00000	4,168	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.27300		8.27400		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			222.00000	217	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,499.00000	3,490	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.32500		8.32500		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			588.00000	584	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,934.00000	3,930	6.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/05/2010 Bond Future			8.33700	8.33800		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,414.00000	2,412	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,800.00000	1,795	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.30700	8.30700		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,742.00000	3,739	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,262.00000	1,259	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.72300	8.71300		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		177.00000	168	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,160.00000	7,206	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.78300	8.77300		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,528.00000	1,502	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		4,663.00000	4,690	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.81100	8.80000		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		3,945.00000	3,906	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,906.00000	2,925	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.80900	8.79800		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		5,227.00000	5,187	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put		2,954.00000	2,971	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.71500	8.70500		12.28	0.00	0	2,301.00
R204 On 05/11/2009 Bond Future	7.50	Call		196.00000	186	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		7,829.00000	7,879	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.76500	8.75500		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,715.00000	1,686	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		5,062.00000	5,091	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.79100	8.78000		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		4,407.00000	4,363	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		3,146.00000	3,166	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.79200	8.78100		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		5,480.00000	5,436	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		2,869.00000	2,887	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.32200	8.32300		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call		168.00000	165	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,026.00000	3,019	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.38400	8.38500		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		468.00000	465	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		3,381.00000	3,375	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.40700	8.40800		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		2,310.00000	2,309	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,272.00000	1,267	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.38000	8.38000		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		2,828.00000	2,826	4.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/08/2010 Bond Future	9.00	Put			1,062.00000	1,060	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.81100		8.81200		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			153.00000	149	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,755.00000	8,745	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.86000		8.86000		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,669.00000	1,660	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,468.00000	5,460	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.88800		8.88900		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,061.00000	5,057	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,942.00000	2,933	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.89400		8.89500		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,137.00000	6,135	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,677.00000	2,669	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.80900		8.81000		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			189.00000	184	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,337.00000	7,326	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.85500		8.85600		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,969.00000	1,963	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,250.00000	4,237	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.87900		8.88000		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,850.00000	4,847	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,593.00000	2,583	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.88200		8.88200		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,316.00000	6,310	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,633.00000	2,627	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.27400		8.27400		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.50	Call			457.00000	447	17.97	429,120.00	960	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			7,761.00000	7,751	17.97	7,440,960.00	960	0.00
R209 On 05/11/2009 Bond Future	9.00	Call			6,564.00000	6,553	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			584.00000	572	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			88.00000	85	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			12,702.00000	12,698	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			213.00000	207	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			10,110.00000	10,104	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,492.00000	11,489	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			87.00000	83	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.29200		8.29300		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,316.00000	1,309	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,773.00000	8,757	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,270.00000	13,274	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			384.00000	378	19.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/05/2010 Bond Future			8.29600	8.29600		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		5,612.00000	5,603	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		3,865.00000	3,856	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.28400	8.28500		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		7,651.00000	7,649	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		3,757.00000	3,746	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			298.10600	298.12500		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			303.59300	303.61300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.54850	6.55520		17.19	0.00	0	240,943.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		109.00000	104	17.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		104.00000	106	17.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		109.00000	104	17.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		104.00000	106	17.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		90.00000	85	17.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		135.00000	137	17.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		74.00000	70	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		168.00000	171	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		60.00000	57	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		205.00000	209	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		41.00000	38	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		285.00000	290	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		49.00000	47	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		244.00000	248	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		41.00000	38	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		285.00000	290	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		74.00000	70	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		168.00000	171	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		140.00000	135	17.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		85.00000	86	17.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		212.00000	206	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		57.00000	57	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		212.00000	206	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		57.00000	57	19.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		293.00000	286	20.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		37.00000	37	20.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		251.00000	245	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		46.00000	46	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		175.00000	169	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		69.00000	70	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		175.00000	169	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		69.00000	70	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		293.00000	286	20.68	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	6.30	Put		37.00000	37	20.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		90.00000	85	17.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		135.00000	137	17.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		336.00000	329	21.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		30.00000	30	21.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		380.00000	373	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		25.00000	24	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		60.00000	57	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		205.00000	209	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		28.00000	26	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		372.00000	377	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		19.00000	18	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		464.00000	469	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		28.00000	26	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		372.00000	377	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		33.00000	31	20.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		328.00000	333	20.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		23.00000	21	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		418.00000	423	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		16.00000	15	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		511.00000	516	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		23.00000	21	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		418.00000	423	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		16.00000	15	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		511.00000	516	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		11.00000	11	24.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		606.00000	612	24.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		13.00000	13	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		558.00000	564	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		13.00000	13	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		558.00000	564	23.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		10.00000	9	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		654.00000	660	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		7.00000	7	26.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		752.00000	758	26.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		11.00000	11	24.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		606.00000	612	24.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		8.00000	8	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		703.00000	709	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		7.00000	7	26.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		752.00000	758	26.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		5.00000	5	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		850.00000	856	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		10.00000	9	25.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		654.00000	660	25.05	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	7.40	Call			5.00000	5	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			850.00000	856	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			4.00000	4	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			949.00000	955	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			6.00000	6	26.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			801.00000	807	26.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			5.00000	4	28.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			899.00000	906	28.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			4.00000	3	29.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			998.00000	1,005	29.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			380.00000	373	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			25.00000	24	22.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,805.00000	5,799	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,305.00000	4,299	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,805.00000	2,799	27.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	27.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,305.00000	1,299	30.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			0.00000	0	30.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			1.00000	1	37.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,696.00000	1,702	37.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	49.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,195.00000	3,202	49.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	54.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,695.00000	4,702	54.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	55.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,195.00000	6,202	55.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			6,005.00000	5,999	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,505.00000	4,499	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			3,005.00000	2,998	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,505.00000	1,499	29.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	29.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			1.00000	1	35.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,496.00000	1,503	35.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	48.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			2,995.00000	3,002	48.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	54.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,495.00000	4,502	54.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	54.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			5,995.00000	6,002	54.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			6,055.00000	6,049	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,555.00000	4,549	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,055.00000	3,049	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,555.00000	1,549	29.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	29.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		1.00000	1	34.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,446.00000	1,453	34.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	47.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,945.00000	2,952	47.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	54.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,445.00000	4,452	54.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	54.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,945.00000	5,952	54.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		519.00000	512	24.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		13.00000	13	24.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		425.00000	418	22.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		20.00000	20	22.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		760.00000	753	27.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		5.00000	5	27.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		663.00000	656	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		7.00000	7	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		566.00000	559	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		11.00000	11	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		472.00000	465	23.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		16.00000	16	23.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		711.00000	704	26.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		6.00000	6	26.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		614.00000	607	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		9.00000	9	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		472.00000	465	23.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		16.00000	16	23.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		614.00000	607	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		9.00000	9	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,255.00000	4,249	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,255.00000	3,248	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,255.00000	2,249	27.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	27.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,255.00000	1,249	30.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	30.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		1.00000	1	38.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,746.00000	1,752	38.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	53.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,745.00000	3,752	53.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	54.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,745.00000	5,752	54.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	62.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,745.00000	7,752	62.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,205.00000	4,199	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,205.00000	3,199	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,205.00000	2,199	28.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	28.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,206.00000	1,199	30.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	0	30.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			1.00000	1	38.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,796.00000	1,802	38.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	53.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,795.00000	3,802	53.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	54.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,795.00000	5,802	54.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	63.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,795.00000	7,802	63.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,155.00000	4,149	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,155.00000	3,148	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,155.00000	2,149	28.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	28.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,156.00000	1,149	30.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			1.00000	0	30.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			1.00000	1	39.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,846.00000	1,852	39.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	53.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,845.00000	3,852	53.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	54.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,845.00000	5,852	54.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	63.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,845.00000	7,852	63.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,105.00000	4,099	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,105.00000	3,099	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,105.00000	2,099	28.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	28.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,106.00000	1,099	30.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	1	30.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		1.00000	1	40.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,896.00000	1,902	40.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	54.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,895.00000	3,902	54.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	54.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,895.00000	5,902	54.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	63.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,895.00000	7,902	63.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	54.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,895.00000	3,902	54.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	54.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,895.00000	5,902	54.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	63.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,895.00000	7,902	63.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,055.00000	4,049	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,055.00000	2,049	28.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	28.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,057.00000	1,050	30.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		1.00000	1	30.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		1.00000	1	40.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,945.00000	1,952	40.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	54.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,945.00000	3,952	54.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	63.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,945.00000	7,952	63.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		4,005.00000	3,999	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		2,005.00000	1,999	28.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	28.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		1,007.00000	1,000	31.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		2.00000	2	31.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		1.00000	1	41.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		1,995.00000	2,002	41.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	54.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		3,995.00000	4,002	54.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	64.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		7,995.00000	8,002	64.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,955.00000	3,949	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,955.00000	2,949	26.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	26.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,955.00000	1,949	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	28.51	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	5.60	Call			958.00000	951	30.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			2.00000	2	30.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			1.00000	1	41.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,045.00000	2,052	41.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	54.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,045.00000	4,052	54.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	54.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,045.00000	6,052	54.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	64.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,045.00000	8,052	64.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,855.00000	3,849	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,855.00000	2,849	26.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	26.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,855.00000	1,849	28.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	28.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			859.00000	852	29.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			3.00000	3	29.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			0.00000	0	42.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			2,145.00000	2,152	42.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	54.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			4,145.00000	4,152	54.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	55.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			6,145.00000	6,152	55.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	64.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			8,145.00000	8,152	64.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,755.00000	3,748	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,755.00000	2,748	27.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	27.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,755.00000	1,749	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			0.00000	0	43.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,245.00000	2,252	43.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	54.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put			4,245.00000	4,252	54.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call			0.00000	0	55.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put			6,245.00000	6,252	55.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call			0.00000	0	64.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put			8,245.00000	8,252	64.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call			3,805.00000	3,799	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call			1,805.00000	1,799	28.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put			0.00000	0	28.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call			809.00000	802	28.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.75	Put		4.00000	4	28.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		0.00000	0	42.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,195.00000	2,202	42.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	54.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,195.00000	4,202	54.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	64.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,195.00000	8,202	64.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,905.00000	3,898	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,905.00000	2,898	26.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	26.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,905.00000	1,899	28.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	28.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		908.00000	901	29.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		3.00000	3	29.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		1.00000	1	42.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,095.00000	2,102	42.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,095.00000	4,102	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	55.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,095.00000	6,102	55.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	64.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,095.00000	8,102	64.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.60710	6.61450		17.63	1,261,956.10	191	705.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		263.00000	260	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		249.00000	253	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		243.00000	239	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		278.00000	282	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		206.00000	203	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		342.00000	346	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		224.00000	220	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		309.00000	313	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		175.00000	172	18.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		411.00000	415	18.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		175.00000	172	18.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		411.00000	415	18.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		190.00000	187	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		376.00000	380	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		190.00000	187	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		376.00000	380	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		161.00000	158	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		447.00000	451	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		290.00000	286	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		225.00000	229	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		290.00000	286	17.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.55	Put		225.00000	229	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		347.00000	343	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		183.00000	185	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		347.00000	343	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		183.00000	185	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		378.00000	373	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		164.00000	166	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		378.00000	373	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		164.00000	166	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		318.00000	313	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		203.00000	206	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		411.00000	405	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		146.00000	148	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		243.00000	239	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		278.00000	282	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		224.00000	220	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		309.00000	313	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		445.00000	439	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		130.00000	132	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		445.00000	439	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		130.00000	132	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		480.00000	474	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		115.00000	117	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		161.00000	158	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		447.00000	451	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		137.00000	134	19.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		523.00000	527	19.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		117.00000	114	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		602.00000	607	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		100.00000	97	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		685.00000	690	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		85.00000	83	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		771.00000	776	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		149.00000	146	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		484.00000	489	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		127.00000	124	19.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		562.00000	567	19.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		108.00000	105	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		643.00000	648	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		149.00000	146	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		484.00000	489	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		108.00000	105	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		643.00000	648	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		92.00000	90	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		728.00000	733	20.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.05	Call			127.00000	124	19.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			562.00000	567	19.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,765.00000	5,757	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,265.00000	4,257	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,765.00000	2,757	31.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	31.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,274.00000	1,267	21.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			10.00000	10	21.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			21.00000	19	25.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,756.00000	1,762	25.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			4.00000	4	30.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,239.00000	3,247	30.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			1.00000	1	34.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,737.00000	4,744	34.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,236.00000	6,243	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,015.00000	6,007	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,515.00000	4,507	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,015.00000	3,007	32.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	32.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,521.00000	1,513	23.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			6.00000	6	23.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			28.00000	26	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,513.00000	1,519	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			5.00000	5	29.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,990.00000	2,998	29.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			1.00000	1	33.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,487.00000	4,494	33.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			1.00000	1	37.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,986.00000	5,993	37.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,065.00000	6,057	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,565.00000	4,557	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,065.00000	3,057	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,570.00000	1,562	23.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			5.00000	5	23.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			30.00000	28	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,465.00000	1,471	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			5.00000	5	29.27	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	9.55	Put		2,941.00000	2,948	29.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	33.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,437.00000	4,444	33.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	37.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,936.00000	5,943	37.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		593.00000	586	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		78.00000	79	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		516.00000	510	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		102.00000	103	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		759.00000	751	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		44.00000	44	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		674.00000	667	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		59.00000	60	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		554.00000	547	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		90.00000	90	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		516.00000	510	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		102.00000	103	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		633.00000	626	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		68.00000	69	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		411.00000	405	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		146.00000	148	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		716.00000	709	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		51.00000	51	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,265.00000	3,257	30.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,266.00000	2,258	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		3.00000	2	31.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,738.00000	3,745	31.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	37.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,736.00000	5,743	37.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	43.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,736.00000	7,743	43.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,165.00000	4,157	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,165.00000	3,157	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,166.00000	2,158	27.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	27.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,177.00000	1,169	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		12.00000	12	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		19.00000	17	25.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,854.00000	1,860	25.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		2.00000	2	32.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,838.00000	3,845	32.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	37.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,836.00000	5,843	37.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	43.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,836.00000	7,843	43.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,115.00000	4,107	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,115.00000	3,107	31.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	31.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,116.00000	2,109	27.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			2.00000	2	27.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,128.00000	1,120	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			13.00000	13	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			18.00000	16	25.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,903.00000	1,909	25.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			2.00000	2	32.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,888.00000	3,895	32.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	37.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,886.00000	5,893	37.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	43.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,886.00000	7,893	43.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,065.00000	4,057	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,066.00000	2,059	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			2.00000	2	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,079.00000	1,072	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			15.00000	15	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			17.00000	15	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,952.00000	1,958	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			2.00000	2	32.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,938.00000	3,945	32.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	43.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,936.00000	7,943	43.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,015.00000	4,007	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,017.00000	2,009	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			2.00000	2	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,031.00000	1,023	19.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			17.00000	16	19.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			16.00000	15	26.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,001.00000	2,008	26.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			2.00000	2	32.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,988.00000	3,995	32.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,986.00000	7,993	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,965.00000	3,957	25.71	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	2.65	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,965.00000	2,957	32.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,967.00000	1,959	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		984.00000	976	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		20.00000	19	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		15.00000	14	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,050.00000	2,057	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		2.00000	2	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,037.00000	4,045	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	0	37.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,036.00000	6,043	37.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,036.00000	8,043	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,215.00000	4,207	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,215.00000	3,207	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,216.00000	2,208	28.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	28.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,225.00000	1,218	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		11.00000	11	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		20.00000	18	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,805.00000	1,811	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		2.00000	2	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,788.00000	3,795	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	37.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,786.00000	5,793	37.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	43.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,786.00000	7,793	43.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,915.00000	3,907	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,915.00000	2,907	31.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	31.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,917.00000	1,910	26.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	3	26.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		938.00000	930	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		23.00000	23	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		14.00000	13	26.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,099.00000	2,106	26.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		2.00000	2	32.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,087.00000	4,095	32.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	38.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,086.00000	6,093	38.07	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	14.70	Call			0.00000	0	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,086.00000	8,093	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,865.00000	3,857	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,865.00000	2,857	31.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	31.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,867.00000	1,860	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			3.00000	3	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			892.00000	884	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			28.00000	27	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			13.00000	12	26.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,149.00000	2,155	26.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			2.00000	2	33.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,137.00000	4,145	33.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	38.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,136.00000	6,143	38.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,136.00000	8,143	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,715.00000	3,707	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,715.00000	2,707	30.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	30.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,719.00000	1,711	24.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			4.00000	4	24.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			11.00000	10	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,296.00000	2,303	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			2.00000	2	33.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,287.00000	4,294	33.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	38.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,286.00000	6,293	38.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,286.00000	8,293	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,815.00000	3,807	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,815.00000	2,807	31.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	31.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,818.00000	1,810	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			3.00000	3	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			847.00000	839	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			32.00000	32	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			12.00000	11	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,198.00000	2,204	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			2.00000	2	33.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			4,187.00000	4,195	33.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	38.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,186.00000	6,193	38.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,186.00000	8,193	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,765.00000	3,757	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,768.00000	1,761	25.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		4.00000	4	25.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		803.00000	795	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		38.00000	38	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		12.00000	11	27.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,247.00000	2,254	27.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		2.00000	2	33.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,237.00000	4,245	33.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,236.00000	8,243	43.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.65610	6.66210		18.14	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		364.00000	361	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		352.00000	355	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		344.00000	342	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		382.00000	386	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		309.00000	306	18.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		447.00000	450	18.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		326.00000	323	18.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		414.00000	417	18.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		309.00000	306	18.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		447.00000	450	18.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		277.00000	275	19.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		515.00000	519	19.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		292.00000	290	18.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		480.00000	484	18.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		263.00000	261	19.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		551.00000	555	19.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		386.00000	383	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		324.00000	327	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		410.00000	407	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		298.00000	301	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		435.00000	432	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		273.00000	276	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		462.00000	458	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		249.00000	252	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		344.00000	342	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		382.00000	386	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		386.00000	383	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		324.00000	327	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		489.00000	485	17.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.40	Put		227.00000	229	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		548.00000	544	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		186.00000	188	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		249.00000	247	19.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		587.00000	591	19.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		224.00000	223	19.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		662.00000	667	19.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		611.00000	607	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		149.00000	151	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		645.00000	640	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		133.00000	134	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		579.00000	575	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		167.00000	169	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		518.00000	514	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		206.00000	208	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		716.00000	711	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		103.00000	105	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		753.00000	748	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		91.00000	92	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		680.00000	675	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		117.00000	119	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		611.00000	607	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		149.00000	151	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		548.00000	544	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		186.00000	188	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,262.00000	4,256	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,263.00000	3,257	31.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	31.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,267.00000	2,261	25.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,283.00000	1,277	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		21.00000	21	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		72.00000	72	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,810.00000	1,816	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		9.00000	9	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,747.00000	3,753	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	3	31.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,741.00000	5,747	31.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	34.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,739.00000	7,745	34.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,162.00000	4,156	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,163.00000	3,157	30.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	30.66	0.00	0	0.00

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	4.50	Call		2,168.00000	2,162	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		6.00000	6	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,186.00000	1,180	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		24.00000	24	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		68.00000	67	25.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,905.00000	1,911	25.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		8.00000	8	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,846.00000	3,852	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		3.00000	3	31.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,840.00000	5,846	31.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	35.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,839.00000	7,845	35.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,112.00000	4,106	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,113.00000	3,107	30.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	30.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,119.00000	2,113	24.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		7.00000	6	24.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,138.00000	1,132	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		26.00000	26	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		65.00000	65	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,953.00000	1,959	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		7.00000	7	27.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,895.00000	3,901	27.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	2	31.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,890.00000	5,896	31.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	35.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,889.00000	7,895	35.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,062.00000	4,056	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,063.00000	3,057	30.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	30.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,069.00000	2,063	24.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		7.00000	7	24.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,090.00000	1,084	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		28.00000	28	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		63.00000	63	25.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,001.00000	2,007	25.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		7.00000	7	27.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,945.00000	3,951	27.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		2.00000	2	32.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,940.00000	5,946	32.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	35.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,939.00000	7,945	35.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,090.00000	1,084	16.66	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	5.60	Put		28.00000	28	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,962.00000	3,956	33.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,964.00000	2,957	29.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	29.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,970.00000	1,964	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		8.00000	8	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		998.00000	992	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		36.00000	36	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		58.00000	57	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,096.00000	2,101	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		6.00000	6	27.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,044.00000	4,050	27.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		2.00000	2	32.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,040.00000	6,046	32.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,039.00000	8,045	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,012.00000	4,006	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,013.00000	3,007	30.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	30.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,020.00000	2,014	23.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		8.00000	8	23.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,042.00000	1,036	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		30.00000	30	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		61.00000	61	26.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,049.00000	2,055	26.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		7.00000	7	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,995.00000	4,001	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		2.00000	2	32.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,990.00000	5,996	32.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,989.00000	7,995	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,212.00000	4,206	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,213.00000	3,207	30.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	30.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,218.00000	2,212	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		6.00000	5	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,235.00000	1,229	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		23.00000	23	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		70.00000	69	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,858.00000	1,863	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		8.00000	8	27.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,796.00000	3,802	27.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.45	Call		3.00000	3	31.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,791.00000	5,796	31.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	34.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,789.00000	7,795	34.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,912.00000	3,906	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,914.00000	2,908	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		2.00000	2	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,921.00000	1,915	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		9.00000	9	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		955.00000	949	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		43.00000	43	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		55.00000	54	26.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,143.00000	2,148	26.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		6.00000	6	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,094.00000	4,100	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		2.00000	2	32.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,090.00000	6,096	32.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,089.00000	8,095	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,812.00000	3,806	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,814.00000	2,808	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,822.00000	1,816	22.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		10.00000	10	22.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		871.00000	866	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		59.00000	59	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		49.00000	49	26.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,237.00000	2,243	26.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		6.00000	6	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,194.00000	4,200	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	2	32.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,190.00000	6,196	32.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,189.00000	8,195	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,712.00000	3,706	32.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	32.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,714.00000	2,708	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,724.00000	1,718	21.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		12.00000	11	21.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		791.00000	786	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		79.00000	80	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		44.00000	44	26.40	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	8.95	Put		2,332.00000	2,337	26.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		6.00000	6	28.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,293.00000	4,299	28.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		2.00000	2	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,290.00000	6,296	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,289.00000	8,295	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,762.00000	3,756	32.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	32.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,764.00000	2,758	28.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,773.00000	1,767	21.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		11.00000	11	21.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		830.00000	825	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		68.00000	69	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		46.00000	46	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,284.00000	2,290	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		6.00000	6	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,244.00000	4,250	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		2.00000	2	32.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,240.00000	6,246	32.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		1.00000	1	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,239.00000	8,245	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,862.00000	3,856	33.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	33.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,864.00000	2,858	29.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		2.00000	2	29.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,872.00000	1,865	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		10.00000	9	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		912.00000	907	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		50.00000	51	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		52.00000	51	26.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,190.00000	2,195	26.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		6.00000	6	28.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,144.00000	4,150	28.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	32.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,140.00000	6,146	32.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,139.00000	8,145	35.27	0.00	0	0.00

Total for Derivatives:							82,374,582.20	7,943	1,201,490.00
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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Grand Total:								82,374,582.20	7,943	1,201,490.00
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