



Daily MTM Report

Daily summary for 27/08/2009

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			7.37800	7.42500			0.00	0	0.00
R155 On 31/08/2011 Bond			7.44500	7.43000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.13500	8.12000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.69500	8.68000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.20500	8.18500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.64000	8.64000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.64000	8.64000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.24000	8.23000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.74500	8.74000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.76000	8.74500			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	8.22500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			7.89010	7.89720		18.00	14,430,992.90	1,829	278,888.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		157.00000	149	18.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		110.00000	109	18.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		129.00000	121	18.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		132.00000	131	18.00	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		43.00000	39	20.13	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		346.00000	349	20.13	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		188.00000	180	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		91.00000	90	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		91.00000	84	18.71	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		194.00000	194	18.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		109.00000	101	18.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		161.00000	161	18.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		9.00000	8	22.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		712.00000	718	22.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		63.00000	57	19.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		266.00000	267	19.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		52.00000	47	19.78	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		305.00000	307	19.78	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		76.00000	70	19.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		229.00000	229	19.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		337.00000	328	19.99	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		39.00000	38	19.99	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		188.00000	180	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		91.00000	90	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		109.00000	101	18.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		161.00000	161	18.36	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		467.00000	459	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		20.00000	19	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		222.00000	213	19.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		75.00000	73	19.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		36.00000	32	20.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		388.00000	392	20.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		422.00000	414	20.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		25.00000	24	20.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.30	Call			29.00000	26	20.84	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			432.00000	436	20.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			6.00000	5	23.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			809.00000	815	23.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			24.00000	21	21.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			477.00000	481	21.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			20.00000	17	21.55	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			523.00000	527	21.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			3.00000	2	25.45	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,055.00000	1,062	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			16.00000	14	21.91	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			569.00000	574	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			14.00000	12	22.26	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			616.00000	622	22.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			654.00000	647	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			7.00000	7	22.30	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			5.00000	4	24.03	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			858.00000	864	24.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			16.00000	14	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			569.00000	574	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			8.00000	6	23.32	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			760.00000	766	23.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			4.00000	4	24.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			907.00000	914	24.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			6.00000	5	23.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			809.00000	815	23.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			11.00000	10	22.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			664.00000	669	22.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			3.00000	3	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,006.00000	1,012	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			2.00000	2	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,155.00000	1,161	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			1.00000	1	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,304.00000	1,311	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			1.00000	1	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,404.00000	1,411	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			1.00000	0	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,503.00000	1,510	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			1.00000	1	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,453.00000	1,460	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,753.00000	1,760	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	37.50	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,503.00000	2,510	37.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	32.19	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	9.80	Put			1,903.00000	1,910	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,153.00000	2,160	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,953.00000	1,960	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,803.00000	1,810	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			0.00000	0	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,853.00000	1,860	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,003.00000	2,010	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,003.00000	2,010	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			0.00000	0	36.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,353.00000	2,360	36.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,403.00000	2,410	36.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	37.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,453.00000	2,460	37.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	37.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,453.00000	2,460	37.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	0	38.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,603.00000	2,610	38.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	40.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,803.00000	2,810	40.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	42.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,053.00000	3,060	42.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	48.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,103.00000	5,110	48.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,953.00000	2,960	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	41.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,903.00000	2,910	41.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	40.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,853.00000	2,860	40.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			0.00000	0	37.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,553.00000	2,560	37.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	35.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,303.00000	2,310	35.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	39.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,703.00000	2,710	39.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	39.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,753.00000	2,760	39.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,203.00000	2,210	34.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	33.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,053.00000	2,060	33.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,253.00000	2,260	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	38.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,653.00000	2,660	38.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	39.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,703.00000	2,710	39.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,953.00000	2,960	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	38.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,653.00000	2,660	38.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,403.00000	2,410	36.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	35.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,303.00000	2,310	35.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	33.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,103.00000	2,110	33.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	43.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,403.00000	3,410	43.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,703.00000	1,710	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,803.00000	1,810	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,903.00000	1,910	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	37.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,503.00000	2,510	37.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,653.00000	1,660	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,753.00000	1,760	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,603.00000	1,610	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,203.00000	2,210	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	41.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,003.00000	3,010	41.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	42.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,103.00000	3,110	42.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,253.00000	2,260	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	42.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,153.00000	3,160	42.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	42.75	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	11.15	Put			3,253.00000	3,260	42.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	41.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,903.00000	2,910	41.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	42.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,153.00000	3,160	42.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	43.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,353.00000	3,360	43.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	41.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,003.00000	3,010	41.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	42.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,203.00000	3,210	42.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,153.00000	2,160	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	42.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,203.00000	3,210	42.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	42.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,303.00000	3,310	42.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	39.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,753.00000	2,760	39.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	42.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,253.00000	3,260	42.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	43.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,453.00000	3,460	43.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			1.00000	1	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,254.00000	1,261	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			1.00000	0	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,553.00000	1,560	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,653.00000	1,660	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			2.00000	1	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,204.00000	1,211	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			1.00000	0	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,503.00000	1,510	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			1.00000	1	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,354.00000	1,361	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			1.00000	0	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,553.00000	1,560	29.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,953.00000	1,960	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	33.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,053.00000	2,060	33.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			1.00000	1	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,304.00000	1,311	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,703.00000	1,710	30.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.05	Call			2.00000	2	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,155.00000	1,161	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			2.00000	2	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,105.00000	1,112	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			2.00000	1	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,204.00000	1,211	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,497.00000	4,490	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,997.00000	2,990	39.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	39.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,497.00000	1,490	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	46.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,503.00000	4,510	46.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,003.00000	6,010	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,503.00000	7,510	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,697.00000	4,690	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,197.00000	3,190	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,697.00000	1,690	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			258.00000	249	19.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			61.00000	59	19.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	46.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,303.00000	4,310	46.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	50.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,803.00000	5,810	50.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,303.00000	7,310	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,747.00000	4,740	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,247.00000	3,240	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,747.00000	1,740	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			296.00000	288	19.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			49.00000	48	19.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	46.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,253.00000	4,260	46.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	50.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,753.00000	5,760	50.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	51.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,253.00000	7,260	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			4.00000	3	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			956.00000	963	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			1.00000	1	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,453.00000	1,460	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			998.00000	991	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			1.00000	1	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			513.00000	505	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			15.00000	15	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,198.00000	1,190	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			0.00000	0	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			703.00000	695	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			5.00000	5	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,247.00000	1,240	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			0.00000	0	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			751.00000	744	22.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			4.00000	4	22.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,297.00000	1,290	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			0.00000	0	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			800.00000	793	23.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			3.00000	3	23.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	44.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,703.00000	3,710	44.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	47.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,703.00000	4,710	47.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	44.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,803.00000	3,810	44.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	47.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,803.00000	4,810	47.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,148.00000	1,140	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			0.00000	0	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	44.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,853.00000	3,860	44.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	47.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,853.00000	4,860	47.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,098.00000	1,091	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			1.00000	1	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			606.00000	599	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			9.00000	9	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	44.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,903.00000	3,910	44.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	48.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,903.00000	4,910	48.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	44.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,753.00000	3,760	44.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	47.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,753.00000	4,760	47.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,397.00000	1,390	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			899.00000	892	23.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			2.00000	2	23.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	43.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,603.00000	3,610	43.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	47.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,603.00000	4,610	47.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,447.00000	1,440	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			949.00000	941	24.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	1	24.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,553.00000	3,560	43.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	47.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,553.00000	4,560	47.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,597.00000	1,590	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	46.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,403.00000	4,410	46.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,647.00000	1,640	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	46.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,353.00000	4,360	46.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,547.00000	1,540	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,048.00000	1,041	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			1.00000	1	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			559.00000	551	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			12.00000	11	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	46.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,453.00000	4,460	46.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,997.00000	1,990	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	45.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,003.00000	4,010	45.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,047.00000	2,040	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			4.00000	3	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			956.00000	963	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	45.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,953.00000	3,960	45.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,047.00000	4,040	24.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,047.00000	3,040	38.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	38.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	51.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,953.00000	5,960	51.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,947.00000	3,940	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,947.00000	2,940	39.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	39.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,947.00000	1,940	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			949.00000	941	24.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	1	24.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,053.00000	6,060	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,897.00000	3,890	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,897.00000	2,890	38.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	38.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,897.00000	1,890	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,103.00000	6,110	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,797.00000	3,790	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,797.00000	2,790	37.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	37.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,797.00000	1,790	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,203.00000	6,210	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,647.00000	3,640	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,647.00000	2,640	36.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	36.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,353.00000	6,360	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,597.00000	3,590	30.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	30.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,597.00000	2,590	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	36.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,403.00000	6,410	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,497.00000	3,490	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	31.95	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	5.40	Call			2,497.00000	2,490	35.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	43.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,503.00000	3,510	43.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	48.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,003.00000	5,010	48.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,503.00000	6,510	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,547.00000	3,540	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,547.00000	2,540	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	48.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,953.00000	4,960	48.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,453.00000	6,460	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,697.00000	3,690	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,697.00000	2,690	36.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	36.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,303.00000	6,310	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,997.00000	3,990	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,097.00000	4,090	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,097.00000	3,090	37.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	37.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,097.00000	2,090	31.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	31.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,098.00000	1,091	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			1.00000	1	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	51.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,903.00000	5,910	51.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,147.00000	4,140	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,147.00000	3,140	37.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	37.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,147.00000	2,140	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	50.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,853.00000	5,860	50.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,847.00000	3,840	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,847.00000	2,840	38.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	38.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			1,847.00000	1,840	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			850.00000	842	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			2.00000	2	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	47.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			4,653.00000	4,660	47.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			6,153.00000	6,160	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			3,747.00000	3,740	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			2,747.00000	2,740	37.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	37.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			6,253.00000	6,260	51.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.02240		8.02930		19.42	2,815,862.40	351	97,037.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			521.00000	515	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	193	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			335.00000	330	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			356.00000	358	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			266.00000	261	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			487.00000	489	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			98.00000	94	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,268.00000	1,272	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			380.00000	375	19.39	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			301.00000	302	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			356.00000	350	19.42	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			326.00000	328	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			380.00000	375	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			301.00000	302	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			317.00000	311	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			387.00000	389	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			282.00000	277	20.31	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			453.00000	455	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			238.00000	233	20.97	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			558.00000	560	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			282.00000	277	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			453.00000	455	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			3.00000	2	33.43	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,973.00000	4,980	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			30.00000	29	29.83	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,551.00000	2,556	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			7.00000	6	33.72	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,277.00000	4,284	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			406.00000	400	19.35	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	7.90	Put			276.00000	278	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			54.00000	52	27.86	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,925.00000	1,929	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			335.00000	330	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			356.00000	358	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			767.00000	761	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			87.00000	89	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			433.00000	427	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			253.00000	255	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			145.00000	141	22.97	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			916.00000	919	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			161.00000	157	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			832.00000	835	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			299.00000	294	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			419.00000	421	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			251.00000	247	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			522.00000	524	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			224.00000	220	21.20	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			595.00000	597	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			201.00000	196	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			671.00000	674	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			190.00000	186	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			711.00000	713	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			212.00000	208	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			633.00000	635	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			251.00000	247	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			522.00000	524	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			212.00000	208	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			633.00000	635	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			238.00000	233	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			558.00000	560	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			75.00000	72	26.08	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,545.00000	1,549	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			190.00000	186	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			711.00000	713	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			180.00000	176	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			750.00000	753	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			180.00000	176	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			750.00000	753	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			153.00000	149	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			874.00000	877	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			170.00000	166	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			791.00000	794	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			728.00000	723	19.02	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			99.00000	100	19.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			131.00000	127	23.42	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,002.00000	1,005	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			124.00000	121	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,045.00000	1,048	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			131.00000	127	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,002.00000	1,005	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			138.00000	134	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			959.00000	962	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			161.00000	157	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			832.00000	835	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			118.00000	115	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,089.00000	1,092	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			102.00000	99	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,223.00000	1,227	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			89.00000	86	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,360.00000	1,363	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			81.00000	78	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,452.00000	1,456	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			78.00000	75	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,499.00000	1,503	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			89.00000	86	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,360.00000	1,363	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			71.00000	69	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,592.00000	1,596	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			78.00000	75	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,499.00000	1,503	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			58.00000	56	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,829.00000	1,834	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			44.00000	42	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,164.00000	2,169	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			50.00000	48	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,021.00000	2,026	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			56.00000	54	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,877.00000	1,881	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			56.00000	54	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,877.00000	1,881	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			48.00000	46	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,069.00000	2,073	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			36.00000	34	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,357.00000	2,362	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			33.00000	31	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,454.00000	2,459	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			32.00000	30	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,502.00000	2,508	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			29.00000	27	29.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,600.00000	2,605	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		24.00000	23	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,795.00000	2,801	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		20.00000	19	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,041.00000	3,046	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		21.00000	20	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,991.00000	2,997	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		23.00000	21	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,893.00000	2,899	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		38.00000	36	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,309.00000	2,314	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		35.00000	33	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,405.00000	2,410	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		28.00000	26	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,649.00000	2,654	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		26.00000	24	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,746.00000	2,752	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		24.00000	23	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,795.00000	2,801	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		42.00000	40	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,212.00000	2,217	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		46.00000	44	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,116.00000	2,121	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		30.00000	29	29.83	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,551.00000	2,556	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		27.00000	25	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,697.00000	2,703	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		46.00000	44	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,116.00000	2,121	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		18.00000	17	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,139.00000	3,145	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		19.00000	18	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,090.00000	3,096	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		16.00000	15	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,287.00000	3,293	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		18.00000	17	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,188.00000	3,194	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		7.00000	6	33.72	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,277.00000	4,284	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		13.00000	12	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,584.00000	3,590	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		14.00000	13	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,485.00000	3,491	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		10.00000	9	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,981.00000	3,987	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	12.40	Call		6.00000	6	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,377.00000	4,383	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		3.00000	3	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,774.00000	4,781	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		2.00000	2	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,173.00000	5,179	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		11.00000	10	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,882.00000	3,888	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		4.00000	4	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,675.00000	4,681	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		2.00000	2	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,073.00000	5,080	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		107.00000	104	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,178.00000	1,182	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		63.00000	61	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,734.00000	1,738	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		9.00000	8	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,080.00000	4,086	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		2.00000	2	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,272.00000	5,279	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		69.00000	66	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,639.00000	1,643	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		42.00000	40	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,212.00000	2,217	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		15.00000	14	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,386.00000	3,392	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		4.00000	4	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,575.00000	4,582	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		145.00000	141	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		916.00000	919	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		12.00000	11	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,782.00000	3,788	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		1.00000	1	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,572.00000	5,579	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		5.00000	5	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,476.00000	4,482	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		2.00000	2	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,073.00000	5,080	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		1.00000	1	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,672.00000	5,678	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		12.00000	12	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,683.00000	3,689	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		3.00000	3	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,874.00000	4,880	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		1.00000	1	33.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,472.00000	5,479	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		8.00000	7	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,178.00000	4,185	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		3.00000	3	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,774.00000	4,781	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		1.00000	1	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,372.00000	5,379	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		85.00000	82	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,406.00000	1,410	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		52.00000	50	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,973.00000	1,977	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		12.00000	11	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,733.00000	3,739	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		6.00000	6	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,327.00000	4,333	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		3.00000	3	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,923.00000	4,930	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		1.00000	1	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,522.00000	5,529	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		12.00000	11	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,782.00000	3,788	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		93.00000	90	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,314.00000	1,318	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		20.00000	19	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,041.00000	3,046	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		13.00000	12	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,633.00000	3,640	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		7.00000	7	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,228.00000	4,234	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		3.00000	3	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,824.00000	4,831	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		107.00000	104	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,178.00000	1,182	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		9.00000	8	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,080.00000	4,086	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		61.00000	58	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,781.00000	1,786	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		22.00000	20	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,942.00000	2,948	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		14.00000	13	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,534.00000	3,540	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		8.00000	8	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,129.00000	4,135	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		2.00000	2	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,222.00000	5,229	33.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call			16.00000	15	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,287.00000	3,293	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			552.00000	547	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			173.00000	174	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			138.00000	134	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			959.00000	962	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			17.00000	16	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,238.00000	3,244	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			11.00000	10	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,832.00000	3,838	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			585.00000	580	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			156.00000	157	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			98.00000	94	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,268.00000	1,272	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			16.00000	15	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,337.00000	3,342	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			10.00000	10	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,931.00000	3,937	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			5.00000	4	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,526.00000	4,532	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			1.00000	1	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,722.00000	5,728	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			11.00000	10	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,882.00000	3,888	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			1.00000	1	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,871.00000	5,878	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			1.00000	1	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,771.00000	5,778	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			11.00000	10	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,832.00000	3,838	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			6.00000	5	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,426.00000	4,433	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			1.00000	1	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,622.00000	5,629	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			1.00000	1	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,971.00000	5,978	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			521.00000	515	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	193	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			13.00000	12	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,633.00000	3,640	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			3.00000	3	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,824.00000	4,831	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			1.00000	1	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,021.00000	6,028	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			1.00000	1	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 14/12/2009 Currency Future	13.45	Put		5,422.00000	5,429	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		490.00000	485	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		211.00000	212	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		2.00000	1	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,322.00000	5,329	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		846.00000	841	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		67.00000	68	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		170.00000	166	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		791.00000	794	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		4.00000	4	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,625.00000	4,632	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		2.00000	2	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,023.00000	5,030	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		888.00000	882	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		58.00000	60	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		619.00000	614	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		140.00000	141	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		124.00000	121	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,045.00000	1,048	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		23.00000	22	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,844.00000	2,850	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		14.00000	13	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,534.00000	3,540	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		2.00000	1	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,322.00000	5,329	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		806.00000	800	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		77.00000	78	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,155.00000	1,149	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		26.00000	27	19.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		521.00000	515	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		191.00000	193	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,203.00000	1,197	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		23.00000	24	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		44.00000	42	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,164.00000	2,169	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,108.00000	1,102	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		29.00000	30	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		490.00000	485	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		211.00000	212	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		40.00000	38	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,260.00000	2,265	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		6.00000	6	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,327.00000	4,333	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,108.00000	1,102	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		29.00000	30	19.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,251.00000	1,244	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			21.00000	22	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,479.00000	4,472	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,980.00000	2,973	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,492.00000	1,485	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			13.00000	13	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,521.00000	7,528	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,729.00000	4,722	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,230.00000	3,223	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,737.00000	1,730	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			8.00000	8	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			461.00000	455	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			231.00000	233	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,271.00000	7,278	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			4.00000	4	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,625.00000	4,632	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,030.00000	3,023	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,033.00000	2,026	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	4	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,061.00000	1,055	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			32.00000	33	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,232.00000	2,225	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,571.00000	6,578	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,121.00000	7,128	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,280.00000	3,273	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,282.00000	2,275	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			2.00000	2	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,298.00000	1,292	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			19.00000	20	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,221.00000	7,228	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,180.00000	3,173	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,182.00000	2,175	24.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,321.00000	7,328	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,130.00000	3,123	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,133.00000	2,126	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			3.00000	3	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,371.00000	7,378	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,379.00000	3,373	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,381.00000	2,374	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,395.00000	1,388	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			16.00000	16	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,429.00000	3,423	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,431.00000	2,424	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,443.00000	1,437	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			14.00000	14	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,071.00000	7,078	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,579.00000	3,573	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,581.00000	2,574	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,590.00000	1,583	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			10.00000	11	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			691.00000	685	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			111.00000	113	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			52.00000	50	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,973.00000	1,977	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,921.00000	6,928	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,679.00000	3,672	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,680.00000	2,674	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,688.00000	1,681	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			8.00000	9	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,821.00000	6,828	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,729.00000	3,722	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,730.00000	2,723	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,771.00000	6,778	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,779.00000	3,772	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,780.00000	2,773	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,786.00000	1,779	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			7.00000	7	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,721.00000	6,728	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,629.00000	3,622	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,631.00000	2,624	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,639.00000	1,632	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			9.00000	10	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,871.00000	6,878	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,979.00000	3,972	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,984.00000	1,977	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			4.00000	5	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,017.00000	1,011	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			37.00000	38	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,521.00000	6,528	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,079.00000	4,072	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,080.00000	3,073	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,083.00000	2,076	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			15.00000	14	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,435.00000	3,441	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,421.00000	6,428	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			1.00000	1	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,921.00000	5,928	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,921.00000	7,928	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			9.00000	9	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,030.00000	4,036	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	36.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,021.00000	8,028	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,879.00000	3,872	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,880.00000	2,873	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,885.00000	1,878	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			6.00000	6	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			930.00000	924	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			51.00000	52	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			1.00000	0	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,121.00000	6,128	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,121.00000	8,128	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,221.00000	6,228	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,221.00000	8,228	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,829.00000	3,822	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,830.00000	2,823	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,835.00000	1,829	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			6.00000	6	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			888.00000	882	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			58.00000	60	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,171.00000	6,178	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,171.00000	8,178	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,371.00000	6,378	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,371.00000	8,378	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,421.00000	8,428	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,529.00000	3,523	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,531.00000	2,524	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			2.00000	2	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,541.00000	1,534	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			11.00000	12	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			654.00000	649	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			125.00000	127	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,471.00000	6,478	33.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,471.00000	8,478	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,271.00000	6,278	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,271.00000	8,278	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,029.00000	4,022	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,971.00000	7,978	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,179.00000	4,172	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		1.00000	1	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,821.00000	5,828	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,821.00000	7,828	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,929.00000	3,922	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,930.00000	2,923	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,934.00000	1,927	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	5	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		973.00000	967	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		44.00000	45	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		1.00000	0	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,071.00000	6,078	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,071.00000	8,078	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,129.00000	4,122	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,871.00000	7,878	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,321.00000	6,328	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,321.00000	8,328	36.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.15040	8.15740		20.06	81,504.00	10	3,014.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		748.00000	743	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		241.00000	242	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		488.00000	483	20.06	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		480.00000	482	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		416.00000	411	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		609.00000	611	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		168.00000	164	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,660.00000	1,664	25.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.05	Call			533.00000	528	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			425.00000	427	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			510.00000	505	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			452.00000	454	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			469.00000	464	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			511.00000	513	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			385.00000	380	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			678.00000	680	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			400.00000	396	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			643.00000	645	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			371.00000	366	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			713.00000	715	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			433.00000	428	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			576.00000	578	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			77.00000	74	29.29	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,969.00000	2,974	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			231.00000	227	23.50	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,224.00000	1,227	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			450.00000	445	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			543.00000	545	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			557.00000	551	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			399.00000	401	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			44.00000	42	32.42	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,186.00000	4,192	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			357.00000	352	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			749.00000	752	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			149.00000	146	25.90	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,842.00000	1,846	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			331.00000	326	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			823.00000	826	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			343.00000	339	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			786.00000	788	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			318.00000	314	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			861.00000	864	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			307.00000	302	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			899.00000	902	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			275.00000	271	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,018.00000	1,021	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			247.00000	243	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,140.00000	1,143	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			265.00000	261	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,058.00000	1,061	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			285.00000	281	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			978.00000	981	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			209.00000	205	24.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,351.00000	1,355	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		196.00000	192	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,438.00000	1,442	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		178.00000	175	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,571.00000	1,574	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		190.00000	186	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,482.00000	1,486	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		168.00000	164	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,660.00000	1,664	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		62.00000	60	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,404.00000	3,410	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		173.00000	169	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,615.00000	1,619	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		145.00000	142	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,888.00000	1,891	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		134.00000	131	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,026.00000	2,030	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		116.00000	113	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,258.00000	2,263	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		130.00000	127	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,073.00000	2,077	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		141.00000	138	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,934.00000	1,938	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		141.00000	138	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,934.00000	1,938	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		127.00000	124	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,119.00000	2,123	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		127.00000	124	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,119.00000	2,123	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		103.00000	100	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,446.00000	2,450	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		100.00000	98	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,493.00000	2,497	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		106.00000	103	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,399.00000	2,403	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		97.00000	95	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,540.00000	2,544	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		90.00000	87	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,682.00000	2,687	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		78.00000	76	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,921.00000	2,926	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		69.00000	67	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,162.00000	3,167	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		71.00000	69	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,114.00000	3,119	29.68	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 15/03/2010 Currency Future	11.10	Call			75.00000	73	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,017.00000	3,022	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			73.00000	71	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,065.00000	3,070	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			85.00000	83	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,777.00000	2,782	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			87.00000	85	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,730.00000	2,735	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			81.00000	78	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,873.00000	2,878	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			77.00000	74	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,969.00000	2,974	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			83.00000	80	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,825.00000	2,830	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			92.00000	90	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,635.00000	2,639	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			97.00000	95	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,540.00000	2,544	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			87.00000	85	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,730.00000	2,735	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			68.00000	66	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,210.00000	3,215	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			63.00000	62	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,346.00000	3,351	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			66.00000	64	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,259.00000	3,264	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			66.00000	64	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,259.00000	3,264	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			65.00000	63	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,307.00000	3,312	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			58.00000	56	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,550.00000	3,556	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			63.00000	61	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,356.00000	3,361	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			55.00000	54	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,648.00000	3,653	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			60.00000	59	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,453.00000	3,458	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			59.00000	57	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,502.00000	3,507	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			158.00000	155	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,751.00000	1,754	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			134.00000	131	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,026.00000	2,030	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			119.00000	116	27.19	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	10.25	Put		2,212.00000	2,216	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		112.00000	110	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,305.00000	2,309	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		38.00000	37	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,431.00000	4,437	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		184.00000	180	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,526.00000	1,530	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		59.00000	57	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,502.00000	3,507	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		23.00000	22	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,566.00000	5,572	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		202.00000	199	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,395.00000	1,398	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		85.00000	83	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,777.00000	2,782	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		24.00000	24	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,417.00000	5,423	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		216.00000	212	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,308.00000	1,312	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		25.00000	25	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,318.00000	5,324	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		223.00000	219	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,266.00000	1,269	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		75.00000	73	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,017.00000	3,022	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		26.00000	25	34.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,269.00000	5,275	34.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		239.00000	235	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,182.00000	1,185	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		27.00000	26	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,170.00000	5,176	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		53.00000	51	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,746.00000	3,751	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		21.00000	20	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,813.00000	5,820	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		163.00000	159	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,705.00000	1,709	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		56.00000	55	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,599.00000	3,604	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		54.00000	53	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,697.00000	3,702	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		21.00000	20	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,764.00000	5,770	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		53.00000	51	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,746.00000	3,751	31.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			51.00000	49	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,843.00000	3,849	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			49.00000	47	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,941.00000	3,947	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			19.00000	19	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,012.00000	6,018	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			153.00000	150	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,796.00000	1,800	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			68.00000	66	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,210.00000	3,215	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			54.00000	53	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,697.00000	3,702	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			52.00000	50	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,794.00000	3,800	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			20.00000	20	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,863.00000	5,869	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			22.00000	21	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,665.00000	5,671	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			209.00000	205	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,351.00000	1,355	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			25.00000	24	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,368.00000	5,374	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			296.00000	291	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			938.00000	941	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			28.00000	27	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,071.00000	5,077	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			265.00000	261	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,058.00000	1,061	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			95.00000	92	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,587.00000	2,592	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			73.00000	71	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,065.00000	3,070	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			27.00000	26	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,219.00000	5,225	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			83.00000	80	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,825.00000	2,830	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			65.00000	63	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,307.00000	3,312	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			24.00000	23	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,467.00000	5,473	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			100.00000	98	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,493.00000	2,497	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			95.00000	92	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,587.00000	2,592	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			28.00000	27	34.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,120.00000	5,126	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		256.00000	252	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,099.00000	1,102	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		23.00000	23	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,516.00000	5,522	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		29.00000	28	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,022.00000	5,028	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		109.00000	106	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,352.00000	2,356	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		31.00000	30	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,874.00000	4,880	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		112.00000	110	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,305.00000	2,309	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		32.00000	31	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,824.00000	4,830	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		33.00000	32	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,726.00000	4,732	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		123.00000	120	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,166.00000	2,170	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		116.00000	113	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,258.00000	2,263	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		32.00000	31	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,775.00000	4,781	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		137.00000	134	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,980.00000	1,984	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		39.00000	38	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,382.00000	4,388	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		153.00000	150	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,796.00000	1,800	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		41.00000	40	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,284.00000	4,290	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		581.00000	576	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		374.00000	376	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		42.00000	41	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,235.00000	4,241	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		130.00000	127	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,073.00000	2,077	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		123.00000	120	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,166.00000	2,170	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		36.00000	35	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,578.00000	4,584	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		149.00000	146	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,842.00000	1,846	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		40.00000	39	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,333.00000	4,339	32.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			607.00000	601	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			349.00000	351	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			163.00000	159	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,705.00000	1,709	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			190.00000	186	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,482.00000	1,486	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			42.00000	41	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,235.00000	4,241	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			779.00000	774	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			222.00000	224	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			811.00000	806	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			204.00000	206	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			202.00000	199	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,395.00000	1,398	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			45.00000	43	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,137.00000	4,143	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			844.00000	839	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			187.00000	188	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,507.00000	4,500	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,011.00000	3,004	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			3.00000	3	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,544.00000	1,537	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			36.00000	37	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			37.00000	35	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,529.00000	4,535	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			3.00000	3	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,496.00000	7,503	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,757.00000	4,750	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,260.00000	3,253	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	2	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,779.00000	1,772	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			21.00000	21	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			4.00000	4	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,247.00000	7,254	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			985.00000	980	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			128.00000	129	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			239.00000	235	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,182.00000	1,185	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			223.00000	219	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,266.00000	1,269	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			173.00000	169	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,615.00000	1,619	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			50.00000	48	31.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,892.00000	3,898	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,061.00000	3,054	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,069.00000	2,062	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		11.00000	11	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,142.00000	1,137	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		85.00000	86	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		48.00000	46	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,991.00000	3,996	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		30.00000	29	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,972.00000	4,978	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,210.00000	3,203	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	3	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,217.00000	2,210	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		9.00000	9	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,272.00000	1,266	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		65.00000	66	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,266.00000	2,259	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		9.00000	9	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,316.00000	1,310	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		59.00000	60	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,310.00000	3,303	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	2	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,316.00000	2,309	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		8.00000	8	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,361.00000	1,355	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		54.00000	54	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		633.00000	628	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		326.00000	328	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,110.00000	3,103	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		3.00000	3	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,118.00000	2,111	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		11.00000	11	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,185.00000	1,179	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		78.00000	79	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,409.00000	3,402	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,415.00000	2,408	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		7.00000	7	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,452.00000	1,445	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		44.00000	45	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		689.00000	684	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		281.00000	283	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,459.00000	3,452	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	28.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,464.00000	2,457	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	7	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,497.00000	1,491	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			40.00000	41	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			718.00000	713	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			261.00000	262	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			46.00000	44	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,088.00000	4,094	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,609.00000	3,602	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,613.00000	2,606	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,637.00000	1,630	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			29.00000	30	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			30.00000	29	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,923.00000	4,929	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,659.00000	3,652	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,663.00000	2,656	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	5	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,684.00000	1,677	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			26.00000	27	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,758.00000	3,751	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,762.00000	2,755	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			5.00000	5	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			913.00000	907	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			156.00000	157	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,709.00000	3,702	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,712.00000	2,705	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	5	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,731.00000	1,724	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			24.00000	24	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			878.00000	873	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			171.00000	172	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,559.00000	3,552	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,563.00000	2,556	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			6.00000	6	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,590.00000	1,583	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			33.00000	33	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,808.00000	3,801	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,812.00000	2,805	24.72	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	5.35	Put			4.00000	4	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,826.00000	1,820	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			19.00000	19	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			949.00000	943	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			141.00000	143	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,958.00000	3,951	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,961.00000	2,954	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			4.00000	4	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,971.00000	1,964	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			13.00000	14	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,061.00000	1,055	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			104.00000	105	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,058.00000	4,051	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			37.00000	36	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,480.00000	4,486	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			20.00000	19	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,962.00000	5,969	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			2.00000	2	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,944.00000	7,951	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			18.00000	18	35.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,061.00000	6,067	35.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			1.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,044.00000	8,051	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,858.00000	3,851	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,861.00000	2,855	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	4	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,874.00000	1,868	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			17.00000	17	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			16.00000	16	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,159.00000	6,165	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			1.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,144.00000	8,151	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			15.00000	14	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,257.00000	6,264	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			1.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,244.00000	8,251	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			16.00000	15	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,208.00000	6,215	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			1.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,194.00000	8,201	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			12.00000	12	34.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,405.00000	6,412	34.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call			1.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,394.00000	8,401	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			12.00000	11	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,454.00000	6,461	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			1.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,444.00000	8,451	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,509.00000	3,502	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,514.00000	2,507	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	6	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			11.00000	11	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,504.00000	6,510	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			1.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,494.00000	8,501	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			14.00000	13	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,307.00000	6,313	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			1.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,294.00000	8,301	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			4,008.00000	4,001	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,019.00000	2,012	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			12.00000	12	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,100.00000	1,095	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			93.00000	94	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			47.00000	46	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,040.00000	4,045	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			2.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			7,994.00000	8,001	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,108.00000	4,101	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			20.00000	19	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,913.00000	5,919	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			2.00000	2	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,894.00000	7,901	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,158.00000	4,151	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,160.00000	3,153	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,167.00000	2,160	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			10.00000	10	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,229.00000	1,223	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			71.00000	72	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			2.00000	2	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,844.00000	7,851	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,908.00000	3,901	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,911.00000	2,904	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,922.00000	1,916	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		15.00000	15	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		1,023.00000	1,017	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		115.00000	117	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		17.00000	17	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,110.00000	6,116	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,094.00000	8,101	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		13.00000	13	34.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,356.00000	6,362	34.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		1.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,344.00000	8,351	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.27460	8.28370		20.44	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		234.00000	230	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,950.00000	1,955	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		947.00000	941	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		264.00000	266	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		596.00000	590	20.44	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		612.00000	615	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		560.00000	554	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		676.00000	679	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		637.00000	631	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		553.00000	557	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		578.00000	572	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		644.00000	647	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		526.00000	521	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		743.00000	746	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		495.00000	489	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		811.00000	815	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		543.00000	537	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		709.00000	712	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		510.00000	505	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		777.00000	780	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		480.00000	475	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		847.00000	850	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		98.00000	96	30.39	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,964.00000	3,971	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		314.00000	309	23.58	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,430.00000	1,435	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		831.00000	825	19.44	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		348.00000	350	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		616.00000	610	20.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.25	Put			583.00000	586	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			350.00000	345	23.01	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,266.00000	1,270	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			659.00000	653	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			525.00000	528	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			466.00000	461	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			882.00000	886	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			439.00000	434	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			955.00000	959	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			452.00000	447	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			919.00000	922	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			426.00000	421	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			993.00000	997	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			391.00000	386	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,107.00000	1,111	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			414.00000	409	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,031.00000	1,034	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			380.00000	375	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,146.00000	1,151	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			359.00000	355	22.87	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,226.00000	1,230	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			370.00000	365	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,186.00000	1,190	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			402.00000	397	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,069.00000	1,073	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			298.00000	294	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,514.00000	1,519	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			276.00000	272	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,643.00000	1,647	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			291.00000	286	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,557.00000	1,562	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			263.00000	259	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,729.00000	1,734	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			283.00000	279	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,600.00000	1,604	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			106.00000	104	29.82	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,723.00000	3,729	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			270.00000	265	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,686.00000	1,691	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			219.00000	215	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,085.00000	2,090	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			195.00000	192	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,312.00000	2,317	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			214.00000	210	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,130.00000	2,135	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			229.00000	225	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,995.00000	2,000	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			314.00000	309	23.58	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,430.00000	1,435	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			728.00000	722	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			445.00000	447	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			257.00000	253	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,773.00000	1,778	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			245.00000	241	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,861.00000	1,866	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			223.00000	220	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,040.00000	2,045	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			205.00000	201	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,221.00000	2,227	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			90.00000	88	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,206.00000	4,213	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			704.00000	698	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			471.00000	474	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			251.00000	247	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,817.00000	1,822	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			239.00000	235	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,906.00000	1,911	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			209.00000	205	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,176.00000	2,181	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			200.00000	196	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,266.00000	2,272	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			88.00000	86	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,255.00000	4,262	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			245.00000	241	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,861.00000	1,866	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			205.00000	201	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,221.00000	2,227	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			186.00000	183	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,403.00000	2,408	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			84.00000	82	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,400.00000	4,407	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			229.00000	225	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,995.00000	2,000	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			200.00000	196	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,266.00000	2,272	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			191.00000	187	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,357.00000	2,363	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			182.00000	179	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,448.00000	2,454	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			174.00000	171	26.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,540.00000	2,546	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			79.00000	77	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,546.00000	4,553	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			251.00000	247	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,817.00000	1,822	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			85.00000	83	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,352.00000	4,358	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			859.00000	853	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			325.00000	328	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			306.00000	301	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,472.00000	1,477	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			239.00000	235	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,906.00000	1,911	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			888.00000	881	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			304.00000	307	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			257.00000	253	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,773.00000	1,778	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			97.00000	94	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,013.00000	4,020	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			917.00000	911	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			283.00000	286	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			322.00000	318	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,389.00000	1,393	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			306.00000	301	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,472.00000	1,477	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			95.00000	93	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,061.00000	4,068	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			331.00000	327	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,347.00000	1,352	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,534.00000	4,525	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,041.00000	3,032	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			7.00000	8	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,602.00000	1,595	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			69.00000	70	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			135.00000	132	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,101.00000	3,108	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			50.00000	48	34.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,016.00000	6,024	34.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			31.00000	31	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,498.00000	7,506	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,784.00000	4,775	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,289.00000	3,280	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			5.00000	6	24.75	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	6.50	Call		1,827.00000	1,819	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		44.00000	45	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		150.00000	146	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,866.00000	2,872	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		87.00000	85	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,303.00000	4,310	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		53.00000	52	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,770.00000	5,777	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		34.00000	33	35.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,250.00000	7,258	35.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,111.00000	1,104	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		177.00000	179	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		340.00000	336	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,307.00000	1,311	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		291.00000	286	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,557.00000	1,562	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		108.00000	106	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,675.00000	3,681	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,091.00000	3,082	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		7.00000	7	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,110.00000	2,101	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		26.00000	27	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,224.00000	1,217	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		140.00000	143	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		138.00000	135	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,054.00000	3,060	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		68.00000	66	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,984.00000	4,992	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,304.00000	2,295	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		20.00000	21	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,387.00000	1,380	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		104.00000	105	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		103.00000	101	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,819.00000	3,826	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		73.00000	71	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,789.00000	4,796	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		130.00000	127	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,196.00000	3,203	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		92.00000	90	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,158.00000	4,165	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		65.00000	63	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,131.00000	5,138	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,339.00000	3,330	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		5.00000	5	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,353.00000	2,344	20.73	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 14/06/2010 Currency Future	5.95	Put		19.00000	19	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,429.00000	1,422	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		96.00000	97	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		753.00000	747	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		419.00000	422	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		125.00000	122	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,291.00000	3,298	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		63.00000	61	32.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,229.00000	5,236	32.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,190.00000	3,181	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		6.00000	6	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,207.00000	2,198	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		23.00000	23	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,305.00000	1,298	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		121.00000	123	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		681.00000	675	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		498.00000	501	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		178.00000	175	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,494.00000	2,500	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		118.00000	116	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,435.00000	3,441	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		60.00000	58	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,376.00000	5,384	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,140.00000	3,131	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	7	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,158.00000	2,150	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		24.00000	25	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,264.00000	1,257	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		130.00000	132	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		116.00000	114	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,483.00000	3,489	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		82.00000	80	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,448.00000	4,456	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		59.00000	57	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,425.00000	5,433	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		170.00000	167	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,587.00000	2,592	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		114.00000	112	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,530.00000	3,537	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		81.00000	79	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,497.00000	4,504	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		58.00000	57	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,474.00000	5,482	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		123.00000	120	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,339.00000	3,345	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.50	Call			62.00000	60	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,278.00000	5,286	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,388.00000	3,379	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			5.00000	5	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,401.00000	2,393	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			18.00000	18	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,472.00000	1,464	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			88.00000	90	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			778.00000	772	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			395.00000	397	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			195.00000	192	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,312.00000	2,317	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			127.00000	125	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,244.00000	3,250	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			64.00000	62	32.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,180.00000	5,187	32.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,438.00000	3,429	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	5	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,450.00000	2,442	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			17.00000	17	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,515.00000	1,507	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			81.00000	83	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			804.00000	798	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			371.00000	374	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,488.00000	3,479	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,499.00000	2,490	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			16.00000	16	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,558.00000	1,551	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			75.00000	76	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			133.00000	130	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,149.00000	3,155	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			94.00000	91	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,110.00000	4,117	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			66.00000	64	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,082.00000	5,089	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,637.00000	3,628	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,646.00000	2,638	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			13.00000	13	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,691.00000	1,683	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			57.00000	59	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			141.00000	138	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,007.00000	3,013	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			69.00000	67	32.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,935.00000	4,943	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,687.00000	3,678	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	3	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,696.00000	2,687	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			12.00000	12	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,736.00000	1,728	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			52.00000	54	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			144.00000	140	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,960.00000	2,966	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			100.00000	97	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,916.00000	3,923	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			70.00000	68	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,887.00000	4,894	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,737.00000	3,728	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	3	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,745.00000	2,736	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			11.00000	11	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,782.00000	1,774	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			48.00000	49	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			978.00000	972	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			245.00000	247	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			147.00000	143	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,913.00000	2,919	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			101.00000	99	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,868.00000	3,874	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			71.00000	70	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,838.00000	4,845	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,786.00000	3,777	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,794.00000	2,785	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			10.00000	11	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,010.00000	1,004	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			226.00000	229	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,587.00000	3,578	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			4.00000	4	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,597.00000	2,589	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			14.00000	14	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,646.00000	1,639	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			63.00000	64	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			46.00000	45	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,262.00000	6,270	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			121.00000	118	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,387.00000	3,393	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			45.00000	44	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,311.00000	6,319	34.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			44.00000	43	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,361.00000	6,369	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,986.00000	3,977	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,992.00000	2,983	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			8.00000	8	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,013.00000	2,005	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			29.00000	30	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,146.00000	1,139	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			162.00000	165	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			78.00000	76	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,594.00000	4,601	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			49.00000	48	34.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,065.00000	6,073	34.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,035.00000	4,026	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,061.00000	2,053	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			28.00000	28	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,185.00000	1,178	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			151.00000	153	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			28.00000	27	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,994.00000	8,002	36.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,936.00000	3,927	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,942.00000	2,933	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			8.00000	9	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,966.00000	1,958	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			32.00000	33	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			48.00000	47	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,115.00000	6,122	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			27.00000	26	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,093.00000	8,101	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,836.00000	3,827	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,843.00000	2,835	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			10.00000	10	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,873.00000	1,865	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			40.00000	41	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,043.00000	1,036	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			209.00000	212	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			47.00000	45	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,213.00000	6,221	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			25.00000	25	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,192.00000	8,200	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			24.00000	23	36.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,290.00000	8,299	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			25.00000	24	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,241.00000	8,249	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			170.00000	167	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,587.00000	2,592	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			81.00000	79	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,497.00000	4,504	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			43.00000	42	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,459.00000	6,467	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			22.00000	22	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,439.00000	8,447	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			43.00000	42	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,459.00000	6,467	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,538.00000	3,529	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			4.00000	4	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,548.00000	2,539	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			15.00000	15	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			167.00000	163	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,633.00000	2,639	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			42.00000	41	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,509.00000	6,517	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			22.00000	21	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,488.00000	8,497	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			163.00000	160	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,679.00000	2,685	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			42.00000	41	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,558.00000	6,566	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			21.00000	21	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,538.00000	8,546	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			24.00000	23	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,340.00000	8,348	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			27.00000	26	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,044.00000	8,052	36.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			4,085.00000	4,076	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	2	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			50.00000	49	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			5,967.00000	5,974	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			28.00000	27	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			7,944.00000	7,952	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			4,135.00000	4,126	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			51.00000	50	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			5,917.00000	5,925	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			28.00000	27	36.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			7,895.00000	7,903	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 13/09/2010 Currency Future			8.40080	0.00000		20.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		0.00000	749	20.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		0.00000	649	20.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.51220	0.00000		20.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		0.00000	893	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		0.00000	681	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.76380	12.79940		15.33	229,748.40	18	28,655.00
£ / R On 14/09/2009 Currency Future	12.80	Call		179.00000	161	15.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		180.00000	198	15.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		130.00000	117	17.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		281.00000	303	17.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		96.00000	87	18.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		396.00000	423	18.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		60.00000	55	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		611.00000	641	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		55.00000	51	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		656.00000	687	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		60.00000	55	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		611.00000	641	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		55.00000	51	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		656.00000	687	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		51.00000	47	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		701.00000	733	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		43.00000	40	23.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		794.00000	826	23.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		37.00000	35	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		888.00000	921	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		37.00000	35	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		888.00000	921	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		79.00000	72	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		480.00000	508	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		96.00000	87	18.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		396.00000	423	18.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		106.00000	96	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		356.00000	382	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		144.00000	130	16.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		245.00000	266	16.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		117.00000	106	17.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		318.00000	342	17.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		79.00000	72	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		480.00000	508	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		40.00000	37	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		841.00000	873	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		47.00000	43	22.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.50	Put			747.00000	779	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			66.00000	60	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			566.00000	596	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			87.00000	79	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			437.00000	465	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			144.00000	130	16.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			245.00000	266	16.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			72.00000	65	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			523.00000	552	20.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			87.00000	79	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			437.00000	465	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			210.00000	180	15.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			161.00000	166	15.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			161.00000	145	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			211.00000	231	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			21.00000	20	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,322.00000	1,356	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			30.00000	28	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,031.00000	1,065	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			26.00000	25	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,127.00000	1,161	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			28.00000	27	25.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,079.00000	1,113	25.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			26.00000	25	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,127.00000	1,161	26.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			22.00000	21	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,273.00000	1,308	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			18.00000	18	29.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,469.00000	1,504	29.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			19.00000	18	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,419.00000	1,455	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			21.00000	20	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,322.00000	1,356	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			16.00000	16	30.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,567.00000	1,602	30.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			15.00000	15	31.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,666.00000	1,701	31.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			14.00000	14	32.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,715.00000	1,750	32.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			17.00000	17	30.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,518.00000	1,553	30.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			11.00000	11	35.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,061.00000	2,097	35.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			8.00000	8	36.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,309.00000	2,344	36.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.60	Call			5.00000	5	39.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,805.00000	2,841	39.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			6.00000	6	38.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,557.00000	2,592	38.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			7.00000	7	37.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,457.00000	2,493	37.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			8.00000	8	36.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,358.00000	2,394	36.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			11.00000	11	35.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,061.00000	2,097	35.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			13.00000	13	33.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,814.00000	1,849	33.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			12.00000	12	34.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,962.00000	1,998	34.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			8.00000	8	36.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,309.00000	2,344	36.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			9.00000	9	36.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,210.00000	2,245	36.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			10.00000	10	35.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,111.00000	2,146	35.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			9.00000	9	36.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,259.00000	2,295	36.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			10.00000	10	35.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,160.00000	2,196	35.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			11.00000	11	34.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,012.00000	2,048	34.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			10.00000	10	35.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,111.00000	2,146	35.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			6.00000	7	37.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,507.00000	2,543	37.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			7.00000	7	37.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,408.00000	2,443	37.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			12.00000	12	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,913.00000	1,949	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			6.00000	6	38.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,557.00000	2,592	38.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			5.00000	5	39.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,805.00000	2,841	39.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			6.00000	6	38.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,656.00000	2,692	38.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			5.00000	5	40.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,855.00000	2,891	40.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			4.00000	4	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,905.00000	2,941	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			5.00000	5	39.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.50	Put			2,706.00000	2,742	39.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			16.00000	15	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,616.00000	1,652	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			4.00000	4	40.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,005.00000	3,040	40.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			13.00000	13	33.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,863.00000	1,899	33.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			11.00000	11	34.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,012.00000	2,048	34.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			6.00000	6	38.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,606.00000	2,642	38.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			17.00000	17	30.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,518.00000	1,553	30.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			23.00000	23	27.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,224.00000	1,259	27.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			25.00000	24	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,176.00000	1,210	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			20.00000	19	28.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,370.00000	1,405	28.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			14.00000	14	32.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,764.00000	1,800	32.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			6.00000	7	37.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,507.00000	2,543	37.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			4.00000	4	41.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,104.00000	3,140	41.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			6.00000	6	38.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,606.00000	2,642	38.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			4.00000	4	40.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,005.00000	3,040	40.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			4.00000	4	41.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,104.00000	3,140	41.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			3.00000	4	42.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,204.00000	3,240	42.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			3.00000	3	42.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,304.00000	3,339	42.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			9.00000	9	36.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,259.00000	2,295	36.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			5.00000	5	39.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,756.00000	2,791	39.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			4.00000	4	40.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,955.00000	2,991	40.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			5.00000	5	39.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,756.00000	2,791	39.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			4.00000	4	41.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,054.00000	3,090	41.27	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	15.95	Call			3.00000	4	41.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,154.00000	3,190	41.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			3.00000	3	42.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,254.00000	3,290	42.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			16.00000	15	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,616.00000	1,652	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			3.00000	3	44.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,503.00000	3,539	44.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			20.00000	19	28.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,370.00000	1,405	28.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			13.00000	13	33.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,863.00000	1,899	33.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			8.00000	8	36.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,358.00000	2,394	36.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			13.00000	13	33.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,814.00000	1,849	33.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			32.00000	30	24.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			983.00000	1,017	24.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			28.00000	27	25.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,079.00000	1,113	25.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			22.00000	21	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,273.00000	1,308	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			14.00000	14	32.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,764.00000	1,800	32.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			30.00000	28	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,031.00000	1,065	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			35.00000	32	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			935.00000	969	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			16.00000	16	30.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,567.00000	1,602	30.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			40.00000	37	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			841.00000	873	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,699.00000	4,664	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,199.00000	3,164	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,706.00000	1,671	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			7.00000	8	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			316.00000	284	16.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			116.00000	120	16.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			1.00000	1	47.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,302.00000	4,338	47.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	53.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,801.00000	5,837	53.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	54.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.10	Put			7,301.00000	7,336	54.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,149.00000	5,114	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,649.00000	3,614	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,152.00000	2,116	34.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			3.00000	3	34.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			696.00000	663	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			47.00000	49	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			2.00000	2	46.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,853.00000	3,888	46.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			1.00000	1	51.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,351.00000	5,387	51.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	53.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,851.00000	6,886	53.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,399.00000	5,364	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,899.00000	3,864	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,401.00000	2,364	32.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			1.00000	1	32.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			929.00000	895	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			30.00000	32	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			2.00000	3	44.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,603.00000	3,639	44.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			1.00000	1	50.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,101.00000	5,137	50.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	53.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,601.00000	6,636	53.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			279.00000	247	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			130.00000	133	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			394.00000	361	18.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			94.00000	97	18.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			244.00000	213	15.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			144.00000	149	15.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			434.00000	401	18.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			85.00000	87	18.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			354.00000	321	17.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			105.00000	108	17.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			161.00000	145	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			211.00000	231	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			244.00000	213	15.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			144.00000	149	15.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			2,900.00000	2,864	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	0	28.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.90	Call			1,904.00000	1,869	33.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			5.00000	5	33.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			2.00000	2	47.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,102.00000	4,138	47.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	53.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,101.00000	6,136	53.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,101.00000	8,136	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,799.00000	3,764	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,800.00000	2,764	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,805.00000	1,770	32.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			6.00000	6	32.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			835.00000	801	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			36.00000	37	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			2.00000	2	47.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,202.00000	4,238	47.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	53.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,201.00000	6,236	53.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,201.00000	8,236	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,699.00000	3,664	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,700.00000	2,664	29.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	29.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			742.00000	708	22.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			43.00000	45	22.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			0.00000	0	53.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,301.00000	6,336	53.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,301.00000	8,336	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,650.00000	2,614	30.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	0	30.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,657.00000	1,622	31.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			8.00000	8	31.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	48.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,352.00000	4,388	48.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	53.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,351.00000	6,386	53.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,351.00000	8,386	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,499.00000	3,464	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,500.00000	2,464	31.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.30	Put			1.00000	0	31.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,509.00000	1,475	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			10.00000	11	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			562.00000	529	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			63.00000	65	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			1.00000	1	48.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,502.00000	4,537	48.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	53.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,501.00000	6,536	53.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,501.00000	8,536	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,399.00000	3,364	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,411.00000	1,377	29.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			12.00000	13	29.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			476.00000	443	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			77.00000	79	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			1.00000	1	48.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,602.00000	4,637	48.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,601.00000	8,636	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,349.00000	3,314	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,351.00000	2,315	32.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			1.00000	1	32.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,362.00000	1,328	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			13.00000	14	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			1.00000	1	49.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,652.00000	4,687	49.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	53.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,651.00000	6,686	53.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,651.00000	8,686	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,299.00000	3,264	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,301.00000	2,265	32.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			2.00000	1	32.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,314.00000	1,279	28.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			14.00000	16	28.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			1.00000	1	49.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,702.00000	4,737	49.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	53.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,701.00000	6,736	53.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,701.00000	8,736	54.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.60	Call			2,202.00000	2,166	33.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			2.00000	2	33.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,217.00000	1,183	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			17.00000	19	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			1.00000	1	49.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,802.00000	4,837	49.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	53.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,801.00000	6,836	53.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,801.00000	8,836	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,249.00000	3,214	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,251.00000	2,215	33.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			2.00000	1	33.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,265.00000	1,231	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			16.00000	17	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			1.00000	1	49.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,752.00000	4,787	49.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	53.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,751.00000	6,786	53.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,751.00000	8,786	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,449.00000	3,414	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,450.00000	2,414	31.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			1.00000	0	31.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,460.00000	1,426	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			11.00000	12	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			519.00000	485	19.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			69.00000	71	19.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			1.00000	1	48.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,552.00000	4,587	48.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			0.00000	0	53.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			6,551.00000	6,586	53.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,551.00000	8,586	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			3,599.00000	3,564	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,600.00000	2,564	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			1.00000	0	30.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,608.00000	1,573	31.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			8.00000	9	31.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			651.00000	617	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			52.00000	54	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			1.00000	1	48.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.20	Put			4,402.00000	4,437	48.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	53.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,401.00000	6,436	53.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			8,401.00000	8,436	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			3,849.00000	3,814	27.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	27.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			2,850.00000	2,814	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	0	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			1,855.00000	1,820	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			5.00000	6	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			882.00000	848	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			33.00000	34	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			2.00000	2	47.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,152.00000	4,188	47.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			0.00000	0	53.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,151.00000	6,186	53.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,151.00000	8,186	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			3,999.00000	3,964	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,000.00000	2,964	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,004.00000	1,968	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			4.00000	5	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,024.00000	991	25.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			25.00000	27	25.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			2.00000	2	46.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,002.00000	4,038	46.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	0	53.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			6,001.00000	6,036	53.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			8,001.00000	8,036	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,049.00000	4,014	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,049.00000	3,014	27.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	27.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,053.00000	2,018	34.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			4.00000	4	34.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,072.00000	1,039	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			23.00000	25	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			2.00000	2	46.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,953.00000	3,988	46.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			0.00000	0	53.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,951.00000	5,987	53.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.75	Call		0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put		7,951.00000	7,986	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call		3,749.00000	3,714	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	0	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call		2,750.00000	2,714	29.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put		0.00000	0	29.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call		1,756.00000	1,721	32.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put		6.00000	7	32.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call		788.00000	755	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put		39.00000	41	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call		1.00000	2	47.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put		4,252.00000	4,288	47.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	53.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put		6,251.00000	6,286	53.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call		0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put		8,251.00000	8,286	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call		3,149.00000	3,114	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put		0.00000	0	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call		1,168.00000	1,134	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put		19.00000	21	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call		1.00000	1	49.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put		4,851.00000	4,887	49.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call		0.00000	0	54.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put		8,851.00000	8,886	54.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.97700	13.01320		17.04	38,931.00	3	15,948.00
£ / R On 14/12/2009 Currency Future	13.00	Call		492.00000	475	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		479.00000	498	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		473.00000	456	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		509.00000	529	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		435.00000	420	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		572.00000	593	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		385.00000	371	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		672.00000	694	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		315.00000	304	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		852.00000	877	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		303.00000	292	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		890.00000	915	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		292.00000	281	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		928.00000	954	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		303.00000	292	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		890.00000	915	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		280.00000	270	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		967.00000	993	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		270.00000	259	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,006.00000	1,032	19.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.90	Call			240.00000	231	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,127.00000	1,154	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			250.00000	240	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,086.00000	1,113	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			356.00000	342	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			742.00000	765	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			418.00000	403	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			605.00000	626	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			342.00000	329	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			778.00000	802	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			292.00000	281	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			928.00000	954	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			259.00000	250	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,046.00000	1,073	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			250.00000	240	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,086.00000	1,113	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			270.00000	259	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,006.00000	1,032	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			328.00000	316	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			815.00000	839	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			356.00000	342	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			742.00000	765	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			370.00000	357	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			707.00000	730	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			418.00000	403	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			605.00000	626	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			435.00000	420	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			572.00000	593	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			454.00000	437	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			540.00000	560	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			280.00000	270	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			967.00000	993	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			342.00000	329	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			778.00000	802	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			454.00000	437	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			540.00000	560	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			515.00000	495	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			452.00000	468	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			303.00000	292	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			890.00000	915	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			179.00000	172	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,466.00000	1,495	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			223.00000	214	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,210.00000	1,237	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			215.00000	207	20.23	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	14.05	Put		1,252.00000	1,280	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		215.00000	207	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,252.00000	1,280	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		207.00000	199	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,294.00000	1,322	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		186.00000	178	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,422.00000	1,451	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		161.00000	155	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,598.00000	1,628	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		173.00000	166	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,510.00000	1,539	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		167.00000	160	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,554.00000	1,583	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		156.00000	150	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,642.00000	1,673	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		120.00000	115	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,006.00000	2,038	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		123.00000	119	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,960.00000	1,992	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		145.00000	140	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,732.00000	1,763	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		136.00000	131	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,823.00000	1,854	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		127.00000	123	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,914.00000	1,946	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		112.00000	107	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		2,099.00000	2,130	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		104.00000	99	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		2,191.00000	2,222	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		97.00000	92	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		2,283.00000	2,315	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		72.00000	69	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,659.00000	2,692	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		207.00000	199	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,294.00000	1,322	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		192.00000	185	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,379.00000	1,408	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		240.00000	231	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,127.00000	1,154	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		145.00000	140	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,732.00000	1,763	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		199.00000	192	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,336.00000	1,365	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		150.00000	145	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,687.00000	1,718	21.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Call			141.00000	135	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,777.00000	1,808	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			132.00000	127	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,869.00000	1,900	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			100.00000	96	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,237.00000	2,269	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			250.00000	240	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,086.00000	1,113	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			231.00000	223	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,168.00000	1,196	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			199.00000	192	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,336.00000	1,365	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			150.00000	145	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,687.00000	1,718	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			116.00000	112	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,053.00000	2,085	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			141.00000	135	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,777.00000	1,808	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			108.00000	103	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,145.00000	2,176	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			167.00000	160	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,554.00000	1,583	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			120.00000	115	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,006.00000	2,038	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			173.00000	166	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,510.00000	1,539	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,714.00000	4,678	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,227.00000	3,191	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	14	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,767.00000	1,731	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			53.00000	54	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			588.00000	566	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			375.00000	389	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			62.00000	60	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,849.00000	2,883	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			25.00000	24	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,311.00000	4,347	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			13.00000	13	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,800.00000	5,836	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			7.00000	7	33.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,294.00000	7,330	33.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,164.00000	5,127	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,672.00000	3,635	27.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.35	Put		8.00000	8	27.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,199.00000	2,164	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		36.00000	37	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		856.00000	829	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		193.00000	202	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		86.00000	82	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,423.00000	2,455	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		31.00000	30	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,868.00000	3,903	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		16.00000	15	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,353.00000	5,388	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		9.00000	8	32.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,845.00000	6,881	32.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,413.00000	5,377	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		3,920.00000	3,883	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		6.00000	6	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,442.00000	2,406	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		29.00000	29	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,035.00000	1,006	15.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		122.00000	129	15.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		36.00000	35	25.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,623.00000	3,658	25.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		17.00000	17	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,104.00000	5,140	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		10.00000	9	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,596.00000	6,632	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		539.00000	518	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		425.00000	441	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		698.00000	674	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		285.00000	297	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		642.00000	619	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		328.00000	342	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		539.00000	518	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		425.00000	441	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		615.00000	592	16.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		351.00000	365	16.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		563.00000	542	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		400.00000	415	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		401.00000	387	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		638.00000	660	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		223.00000	214	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,210.00000	1,237	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		370.00000	357	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		707.00000	730	18.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.10	Call			207.00000	199	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,294.00000	1,322	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			231.00000	223	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,168.00000	1,196	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			328.00000	316	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			815.00000	839	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,931.00000	2,895	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			18.00000	18	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,958.00000	1,923	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			45.00000	46	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			27.00000	26	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,114.00000	4,149	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			12.00000	11	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,099.00000	6,134	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			5.00000	5	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,092.00000	8,128	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,820.00000	3,784	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	7	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,833.00000	2,797	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	20	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,862.00000	1,826	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			49.00000	49	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			961.00000	933	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			148.00000	156	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			26.00000	25	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,213.00000	4,248	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			11.00000	11	31.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,198.00000	6,234	31.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			5.00000	4	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,192.00000	8,227	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,686.00000	2,650	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			23.00000	23	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,719.00000	1,683	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			56.00000	56	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			24.00000	23	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,361.00000	4,396	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			11.00000	10	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,347.00000	6,383	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			4.00000	4	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,341.00000	8,377	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,721.00000	3,685	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			8.00000	8	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,735.00000	2,699	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			22.00000	22	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			890.00000	863	16.15	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	12.30	Put		177.00000	186	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		90.00000	86	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,376.00000	2,409	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		11.00000	10	31.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,298.00000	6,333	31.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		4.00000	4	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,291.00000	8,327	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,523.00000	3,487	26.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	10	26.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,539.00000	2,503	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		26.00000	26	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,576.00000	1,540	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		63.00000	63	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		759.00000	733	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		246.00000	256	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		77.00000	74	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,564.00000	2,597	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		22.00000	22	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,509.00000	4,545	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		10.00000	10	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,497.00000	6,533	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		4.00000	4	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,491.00000	8,527	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,375.00000	3,339	26.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		12.00000	12	26.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,393.00000	2,357	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		30.00000	30	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,435.00000	1,399	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		72.00000	72	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		670.00000	646	16.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		306.00000	319	16.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		69.00000	66	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,706.00000	2,739	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		21.00000	20	28.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,658.00000	4,693	28.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		9.00000	9	32.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,646.00000	6,682	32.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		3.00000	3	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,640.00000	8,676	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,325.00000	3,289	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		12.00000	12	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,345.00000	2,309	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		32.00000	32	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,389.00000	1,353	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		76.00000	76	16.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.70	Call			67.00000	64	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,754.00000	2,787	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			20.00000	20	28.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,707.00000	4,743	28.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			9.00000	9	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,696.00000	6,732	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			3.00000	3	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,690.00000	8,726	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,276.00000	3,240	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			13.00000	13	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,296.00000	2,260	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			33.00000	33	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,342.00000	1,306	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			79.00000	79	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			65.00000	62	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,801.00000	2,835	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			20.00000	19	28.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,757.00000	4,792	28.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			9.00000	9	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,746.00000	6,782	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			3.00000	3	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,740.00000	8,776	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,177.00000	3,141	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			14.00000	14	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,250.00000	1,214	16.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			87.00000	87	16.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			60.00000	58	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,897.00000	2,931	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			19.00000	19	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,856.00000	4,892	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			3.00000	3	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,840.00000	8,876	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,248.00000	2,212	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			35.00000	35	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,296.00000	1,260	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			83.00000	83	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			20.00000	19	28.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,806.00000	4,842	28.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			9.00000	8	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,796.00000	6,831	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			3.00000	3	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,790.00000	8,826	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,474.00000	3,437	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			10.00000	10	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,491.00000	2,455	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 14/12/2009 Currency Future	10.55	Put		27.00000	28	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,529.00000	1,493	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		66.00000	66	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		728.00000	703	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		265.00000	276	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		75.00000	71	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,611.00000	2,644	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		22.00000	21	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,559.00000	4,594	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		10.00000	9	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,547.00000	6,582	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		4.00000	3	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,540.00000	8,576	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,573.00000	3,536	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	9	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,588.00000	2,552	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		25.00000	25	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,624.00000	1,588	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		61.00000	61	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		790.00000	764	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		227.00000	237	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		80.00000	77	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,517.00000	2,550	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		23.00000	22	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,460.00000	4,495	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		10.00000	10	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,447.00000	6,483	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		4.00000	4	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,441.00000	8,477	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,969.00000	3,933	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	6	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,981.00000	2,944	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		17.00000	17	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,007.00000	1,971	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		43.00000	44	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,074.00000	1,044	15.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		111.00000	117	15.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		108.00000	103	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,145.00000	2,176	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		28.00000	27	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,065.00000	4,100	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		12.00000	12	31.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,049.00000	6,085	31.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		5.00000	5	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,042.00000	8,078	34.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.00	Call			4,019.00000	3,983	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			6.00000	6	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			3,030.00000	2,994	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			17.00000	17	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			2,055.00000	2,019	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			42.00000	42	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			1,113.00000	1,083	15.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			100.00000	106	15.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			28.00000	27	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,015.00000	4,050	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			13.00000	12	31.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,999.00000	6,035	31.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			6.00000	5	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,992.00000	8,028	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,870.00000	3,834	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			7.00000	7	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,882.00000	2,846	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			19.00000	19	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,910.00000	1,874	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			47.00000	47	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			998.00000	969	15.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			135.00000	142	15.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			100.00000	96	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,237.00000	2,269	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			26.00000	25	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,163.00000	4,198	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			12.00000	11	31.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,149.00000	6,184	31.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			5.00000	5	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,142.00000	8,178	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,771.00000	3,735	27.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			8.00000	8	27.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,784.00000	2,748	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			21.00000	21	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,814.00000	1,778	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			51.00000	51	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			925.00000	897	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			162.00000	170	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			93.00000	89	23.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,330.00000	2,362	23.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			25.00000	24	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,262.00000	4,297	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			11.00000	11	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,248.00000	6,284	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			5.00000	4	34.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.25	Put		8,241.00000	8,277	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,622.00000	3,586	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		9.00000	9	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,637.00000	2,601	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		24.00000	24	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,671.00000	1,635	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		58.00000	58	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		823.00000	796	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		209.00000	219	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		83.00000	80	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,470.00000	2,503	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		23.00000	23	27.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,410.00000	4,446	27.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		10.00000	10	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		6,397.00000	6,433	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		4.00000	4	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		8,391.00000	8,427	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		3,424.00000	3,388	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		11.00000	11	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		1,482.00000	1,446	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		69.00000	69	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		21.00000	21	28.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,608.00000	4,644	28.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		3.00000	3	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		8,590.00000	8,626	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,128.00000	3,092	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		15.00000	15	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,151.00000	2,116	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		38.00000	39	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,204.00000	1,168	15.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		91.00000	91	15.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		58.00000	56	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,945.00000	2,979	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		19.00000	18	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,906.00000	4,941	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		8.00000	8	32.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,895.00000	6,931	32.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		3.00000	3	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,890.00000	8,926	34.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.18390	13.22210		17.72	39,551.70	3	208.00
£ / R On 15/03/2010 Currency Future	13.20	Call		703.00000	682	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		681.00000	698	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		684.00000	663	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		712.00000	729	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		647.00000	627	18.06	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	13.35	Put			775.00000	793	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			580.00000	561	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			908.00000	928	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			521.00000	504	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,049.00000	1,070	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			507.00000	491	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,085.00000	1,107	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			494.00000	478	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,122.00000	1,144	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			481.00000	465	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,159.00000	1,181	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			457.00000	441	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,235.00000	1,258	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			423.00000	409	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,351.00000	1,375	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			434.00000	419	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,312.00000	1,335	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,235.00000	2,197	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			63.00000	63	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			4,091.00000	4,053	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			19.00000	19	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			550.00000	532	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			978.00000	998	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			840.00000	815	17.25	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			518.00000	531	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			630.00000	610	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			808.00000	826	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			323.00000	312	21.11	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,801.00000	1,828	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			596.00000	577	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			874.00000	893	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			445.00000	430	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,273.00000	1,296	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			469.00000	453	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,197.00000	1,219	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			565.00000	546	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			943.00000	962	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			613.00000	593	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			841.00000	859	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			665.00000	645	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			743.00000	761	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			535.00000	518	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,013.00000	1,034	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,747.00000	3,709	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			25.00000	25	23.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.50	Call			2,769.00000	2,731	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			47.00000	47	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,823.00000	1,787	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			101.00000	103	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,059.00000	1,030	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			337.00000	346	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			356.00000	343	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,633.00000	1,659	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			222.00000	214	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,500.00000	2,530	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			139.00000	133	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,417.00000	3,449	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			87.00000	83	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,365.00000	4,399	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,649.00000	3,611	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			27.00000	27	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,672.00000	2,634	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			50.00000	50	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,737.00000	1,701	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			115.00000	117	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,000.00000	972	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			378.00000	388	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			339.00000	327	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,717.00000	1,743	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			211.00000	204	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,589.00000	2,620	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			133.00000	128	24.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,511.00000	3,544	24.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			82.00000	78	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,460.00000	4,494	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,551.00000	3,513	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			29.00000	29	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,574.00000	2,536	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			52.00000	52	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,652.00000	1,616	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			130.00000	132	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			944.00000	917	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			422.00000	433	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			201.00000	194	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,679.00000	2,710	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			127.00000	122	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,605.00000	3,638	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			77.00000	74	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,555.00000	4,590	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,453.00000	3,415	22.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.80	Put			31.00000	31	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,477.00000	2,439	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			55.00000	55	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,569.00000	1,533	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			146.00000	149	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			891.00000	865	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			469.00000	481	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			309.00000	298	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,886.00000	1,914	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			192.00000	185	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,770.00000	2,801	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			122.00000	117	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,700.00000	3,733	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			73.00000	69	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,650.00000	4,686	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,306.00000	3,268	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			34.00000	34	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,332.00000	2,294	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			60.00000	60	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,446.00000	1,412	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			174.00000	178	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			816.00000	791	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			544.00000	558	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			288.00000	278	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,016.00000	2,044	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			179.00000	172	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,907.00000	2,938	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			115.00000	110	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,842.00000	3,876	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			66.00000	64	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,794.00000	4,830	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,404.00000	3,366	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			32.00000	32	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,429.00000	2,391	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			56.00000	57	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,527.00000	1,492	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			155.00000	158	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			865.00000	840	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			493.00000	506	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			302.00000	291	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,929.00000	1,957	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			187.00000	180	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,815.00000	2,846	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			119.00000	114	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,747.00000	3,780	24.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.85	Call			70.00000	67	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,698.00000	4,734	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,698.00000	3,660	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			26.00000	26	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,720.00000	2,682	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			48.00000	48	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,780.00000	1,743	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			108.00000	109	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,029.00000	1,001	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			357.00000	367	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			347.00000	335	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,675.00000	1,701	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			217.00000	209	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,545.00000	2,575	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			136.00000	130	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,464.00000	3,496	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			84.00000	80	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,412.00000	4,447	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,502.00000	3,464	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			30.00000	30	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,526.00000	2,488	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			54.00000	54	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,610.00000	1,574	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			138.00000	140	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			917.00000	891	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			445.00000	457	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			316.00000	305	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,844.00000	1,871	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			197.00000	189	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,725.00000	2,755	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			125.00000	119	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,653.00000	3,686	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			75.00000	72	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,603.00000	4,638	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,600.00000	3,562	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			28.00000	28	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,623.00000	2,585	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			51.00000	51	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,694.00000	1,658	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			122.00000	124	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			972.00000	944	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			400.00000	410	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			331.00000	319	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,759.00000	1,786	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			206.00000	199	22.93	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	15.65	Put			2,634.00000	2,665	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			130.00000	125	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,558.00000	3,591	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			79.00000	76	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,507.00000	4,542	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,355.00000	3,317	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			33.00000	33	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,380.00000	2,342	18.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			58.00000	58	18.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,487.00000	1,452	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			165.00000	168	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			295.00000	284	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,973.00000	2,001	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			183.00000	176	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,861.00000	2,892	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			117.00000	112	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,795.00000	3,828	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			68.00000	66	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,746.00000	4,782	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			535.00000	518	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,013.00000	1,034	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,944.00000	3,906	24.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			22.00000	22	24.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,965.00000	2,927	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			43.00000	43	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,000.00000	1,963	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			78.00000	79	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,185.00000	1,153	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			263.00000	270	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			392.00000	379	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,470.00000	1,495	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			245.00000	237	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,323.00000	2,353	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			152.00000	146	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,230.00000	3,262	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			97.00000	93	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,175.00000	4,209	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			31.00000	30	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,109.00000	6,146	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			18.00000	17	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,096.00000	8,133	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,796.00000	3,758	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			24.00000	24	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,818.00000	2,780	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			46.00000	46	20.27	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	11.45	Call			1,867.00000	1,830	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			95.00000	96	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,090.00000	1,060	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			318.00000	326	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			228.00000	219	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,456.00000	2,486	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			89.00000	85	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,317.00000	4,351	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			29.00000	28	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,257.00000	6,294	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			16.00000	16	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,244.00000	8,282	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			28.00000	28	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,356.00000	6,394	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			15.00000	15	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,343.00000	8,381	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			28.00000	27	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,406.00000	6,443	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			15.00000	14	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,393.00000	8,430	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			27.00000	26	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,555.00000	6,592	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			14.00000	13	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,541.00000	8,579	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			26.00000	25	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,654.00000	6,691	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			13.00000	12	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,641.00000	8,678	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			26.00000	25	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,704.00000	6,741	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			12.00000	12	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,690.00000	8,728	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			25.00000	25	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,753.00000	6,791	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			12.00000	12	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,740.00000	8,778	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,209.00000	3,171	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			37.00000	37	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,367.00000	1,334	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			195.00000	200	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			769.00000	746	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			597.00000	612	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			171.00000	164	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,998.00000	3,030	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			63.00000	60	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 15/03/2010 Currency Future	18.05	Put		4,890.00000	4,926	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		25.00000	24	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,853.00000	6,890	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		11.00000	11	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		8,839.00000	8,877	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		26.00000	26	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,604.00000	6,642	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		13.00000	13	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,591.00000	8,629	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		28.00000	27	26.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,456.00000	6,493	26.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		14.00000	14	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,442.00000	8,480	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,846.00000	3,807	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		24.00000	24	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,867.00000	2,829	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		45.00000	45	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,911.00000	1,874	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		89.00000	90	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,121.00000	1,090	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		299.00000	306	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		233.00000	225	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,411.00000	2,441	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		92.00000	88	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,270.00000	4,304	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		30.00000	29	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,208.00000	6,245	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		17.00000	16	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,195.00000	8,232	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,993.00000	3,955	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		21.00000	21	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,014.00000	2,976	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		42.00000	42	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,045.00000	2,007	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		73.00000	73	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,218.00000	1,186	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		246.00000	252	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		252.00000	243	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,280.00000	2,309	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		100.00000	96	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,128.00000	4,162	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		31.00000	30	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,059.00000	6,096	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		18.00000	18	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,046.00000	8,084	29.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.20	Call			4,043.00000	4,004	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			21.00000	21	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			3,063.00000	3,025	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			40.00000	41	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			2,090.00000	2,052	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			68.00000	69	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			1,252.00000	1,220	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			230.00000	236	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			258.00000	249	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,236.00000	2,265	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			103.00000	99	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,081.00000	4,115	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			32.00000	31	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,010.00000	6,047	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			19.00000	18	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			7,997.00000	8,034	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,895.00000	3,857	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			23.00000	23	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,916.00000	2,878	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			44.00000	44	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,956.00000	1,918	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			83.00000	84	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			1,152.00000	1,121	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			280.00000	288	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			239.00000	231	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,367.00000	2,397	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			95.00000	90	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,223.00000	4,257	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			30.00000	29	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,158.00000	6,195	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			17.00000	17	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,145.00000	8,183	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			29.00000	28	26.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,307.00000	6,344	26.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			16.00000	15	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,294.00000	8,331	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			3,160.00000	3,122	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			38.00000	38	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			2,187.00000	2,149	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			65.00000	65	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,328.00000	1,295	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			206.00000	211	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			747.00000	724	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			624.00000	640	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			167.00000	160	23.62	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 15/03/2010 Currency Future	16.10	Put		3,045.00000	3,076	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		61.00000	58	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,939.00000	4,974	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		24.00000	24	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,902.00000	6,940	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		11.00000	11	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		8,889.00000	8,927	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,111.00000	3,073	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		39.00000	39	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,139.00000	2,101	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		66.00000	67	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,290.00000	1,257	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		218.00000	223	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		725.00000	702	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		653.00000	669	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		163.00000	156	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,091.00000	3,122	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		59.00000	57	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		4,987.00000	5,023	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		24.00000	23	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		6,952.00000	6,989	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		11.00000	10	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		8,939.00000	8,976	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,257.00000	3,219	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		35.00000	35	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,283.00000	2,245	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		61.00000	61	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,407.00000	1,373	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		184.00000	189	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		792.00000	768	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		570.00000	584	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		175.00000	168	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,952.00000	2,984	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		64.00000	62	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,842.00000	4,878	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		25.00000	24	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,803.00000	6,840	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		12.00000	11	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,790.00000	8,827	29.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.38170	13.42550		18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		857.00000	839	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		882.00000	907	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		876.00000	857	18.18	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		851.00000	875	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		821.00000	803	18.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.55	Put		945.00000	971	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		753.00000	737	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,078.00000	1,105	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		678.00000	663	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,253.00000	1,281	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		664.00000	650	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,289.00000	1,318	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		638.00000	623	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,362.00000	1,392	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		625.00000	611	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,399.00000	1,429	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		588.00000	575	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,512.00000	1,543	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		600.00000	587	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,474.00000	1,505	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		722.00000	706	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,147.00000	1,174	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		187.00000	183	24.72	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,262.00000	4,301	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		803.00000	786	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		978.00000	1,004	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		770.00000	753	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,044.00000	1,071	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		786.00000	769	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,011.00000	1,037	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		707.00000	691	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,182.00000	1,210	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		651.00000	636	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,325.00000	1,355	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		612.00000	598	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,437.00000	1,467	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		692.00000	677	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,217.00000	1,245	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		738.00000	721	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,112.00000	1,140	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		692.00000	677	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,217.00000	1,245	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		707.00000	691	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,182.00000	1,210	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		770.00000	753	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,044.00000	1,071	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		839.00000	821	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		913.00000	939	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		938.00000	917	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		762.00000	786	17.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.35	Call			896.00000	877	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			821.00000	845	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			533.00000	521	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,707.00000	1,739	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,412.00000	1,382	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			337.00000	350	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,125.00000	1,100	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			550.00000	568	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			405.00000	396	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,329.00000	2,364	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			277.00000	271	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,202.00000	3,239	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			197.00000	193	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,122.00000	4,161	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			138.00000	135	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,063.00000	5,103	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,447.00000	1,416	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			322.00000	335	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,151.00000	1,125	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			525.00000	544	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			917.00000	897	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			791.00000	815	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			412.00000	403	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,286.00000	2,321	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			282.00000	276	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,157.00000	3,194	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			200.00000	196	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,075.00000	4,114	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			141.00000	137	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,015.00000	5,055	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,837.00000	4,793	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			11.00000	11	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,378.00000	3,335	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			52.00000	53	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,980.00000	1,943	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			154.00000	161	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,004.00000	982	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			679.00000	700	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			304.00000	297	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,978.00000	3,015	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			180.00000	176	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,355.00000	4,394	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			108.00000	105	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,782.00000	5,823	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			51.00000	50	26.26	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	20.60	Put			7,226.00000	7,268	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,280.00000	5,237	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			5.00000	5	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,817.00000	3,774	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			42.00000	42	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,377.00000	2,338	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			102.00000	106	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,232.00000	1,205	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			456.00000	473	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			360.00000	352	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,585.00000	2,621	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			210.00000	206	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,935.00000	3,974	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			125.00000	122	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,350.00000	5,390	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			66.00000	64	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,790.00000	6,832	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,529.00000	5,485	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			3.00000	3	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,062.00000	4,019	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			37.00000	37	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,611.00000	2,570	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			86.00000	89	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,378.00000	1,348	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			353.00000	367	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			398.00000	389	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,372.00000	2,407	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			229.00000	223	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,703.00000	3,742	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			136.00000	132	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,111.00000	5,151	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			75.00000	73	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,550.00000	6,592	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,964.00000	3,921	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			39.00000	39	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,991.00000	2,948	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			65.00000	66	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,062.00000	2,025	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			137.00000	143	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,318.00000	1,289	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			392.00000	407	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			554.00000	542	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,629.00000	1,660	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			382.00000	374	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,457.00000	2,492	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.50	Call			263.00000	257	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,337.00000	3,375	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,086.00000	3,043	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			61.00000	62	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,147.00000	2,109	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			121.00000	127	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			576.00000	564	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,551.00000	1,582	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			272.00000	266	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,247.00000	3,284	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			194.00000	190	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,169.00000	4,208	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,110.00000	4,067	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			34.00000	35	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,135.00000	3,092	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			59.00000	60	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,193.00000	2,154	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			117.00000	122	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			184.00000	179	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,308.00000	4,348	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			503.00000	492	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,828.00000	1,860	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			347.00000	339	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,671.00000	2,707	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			241.00000	235	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,565.00000	3,604	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			171.00000	167	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,495.00000	4,535	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			458.00000	448	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,033.00000	2,066	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			315.00000	308	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,890.00000	2,927	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			221.00000	216	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,796.00000	3,834	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			156.00000	152	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,731.00000	4,771	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,719.00000	3,676	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			44.00000	45	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,753.00000	2,711	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			77.00000	80	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,858.00000	1,823	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			183.00000	191	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,177.00000	1,151	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			502.00000	519	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			419.00000	410	21.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.25	Put		2,243.00000	2,278	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		288.00000	281	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,112.00000	3,149	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		204.00000	199	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,028.00000	4,067	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		143.00000	140	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,968.00000	5,008	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,573.00000	3,530	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		47.00000	48	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,741.00000	1,706	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		215.00000	225	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,100.00000	1,075	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		574.00000	594	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,524.00000	3,481	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		48.00000	49	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,564.00000	2,524	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		89.00000	92	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,703.00000	1,669	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		227.00000	237	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,075.00000	1,051	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		600.00000	619	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		390.00000	381	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,414.00000	2,449	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		268.00000	261	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,292.00000	3,330	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		191.00000	186	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,215.00000	4,254	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		134.00000	130	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,158.00000	5,199	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,426.00000	3,384	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		51.00000	52	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,471.00000	2,430	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		95.00000	99	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,627.00000	1,594	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		252.00000	262	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,027.00000	1,004	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		652.00000	673	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		375.00000	366	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,499.00000	2,535	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		258.00000	252	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,383.00000	3,421	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		129.00000	126	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,254.00000	5,294	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,329.00000	3,286	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		54.00000	54	20.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.15	Call			1,554.00000	1,521	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			278.00000	290	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			982.00000	960	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			706.00000	728	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			249.00000	244	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,474.00000	3,512	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			177.00000	173	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,402.00000	4,441	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,622.00000	3,579	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			46.00000	47	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,658.00000	2,617	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			83.00000	85	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,780.00000	1,745	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			204.00000	213	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,768.00000	3,725	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			43.00000	44	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,800.00000	2,758	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			75.00000	77	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,898.00000	1,862	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			173.00000	181	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,204.00000	1,178	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			479.00000	496	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			426.00000	417	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,201.00000	2,235	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			293.00000	286	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,067.00000	3,105	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			207.00000	202	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,982.00000	4,021	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			146.00000	142	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,920.00000	4,960	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,800.00000	2,758	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			75.00000	77	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,898.00000	1,862	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			173.00000	181	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,204.00000	1,178	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			479.00000	496	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			426.00000	417	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,201.00000	2,235	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,475.00000	3,432	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			50.00000	51	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,517.00000	2,477	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			92.00000	95	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,665.00000	1,631	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			239.00000	249	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,051.00000	1,027	17.53	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	13.00	Put			625.00000	646	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			131.00000	128	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,206.00000	5,246	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,424.00000	2,384	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			99.00000	102	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,590.00000	1,558	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			265.00000	276	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			368.00000	359	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,542.00000	2,578	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			254.00000	248	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,428.00000	3,466	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			127.00000	124	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,302.00000	5,342	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,915.00000	3,872	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			40.00000	40	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,943.00000	2,901	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			67.00000	69	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,021.00000	1,984	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			145.00000	152	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,289.00000	1,260	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			413.00000	429	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			450.00000	440	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,075.00000	2,108	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			310.00000	303	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,934.00000	2,971	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			218.00000	213	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,842.00000	3,881	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			154.00000	150	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,778.00000	4,818	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			91.00000	88	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,215.00000	6,256	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			30.00000	29	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,154.00000	8,198	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,848.00000	2,806	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			72.00000	74	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,939.00000	1,903	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			163.00000	171	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			86.00000	84	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,311.00000	6,352	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			28.00000	28	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,253.00000	8,296	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			82.00000	79	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,406.00000	6,448	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			27.00000	27	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,351.00000	8,395	26.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.80	Call			3,670.00000	3,627	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			45.00000	46	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,706.00000	2,664	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			80.00000	82	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,819.00000	1,784	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			193.00000	202	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			340.00000	333	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,715.00000	2,751	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			168.00000	164	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,542.00000	4,582	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			79.00000	77	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,454.00000	6,496	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			26.00000	26	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,401.00000	8,444	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,564.00000	2,524	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			89.00000	92	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,703.00000	1,669	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			227.00000	237	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,075.00000	1,051	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			600.00000	619	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			321.00000	314	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,846.00000	2,882	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			159.00000	155	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,684.00000	4,723	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			73.00000	71	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,598.00000	6,640	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			24.00000	24	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,549.00000	8,592	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			321.00000	314	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,846.00000	2,882	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			71.00000	69	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,646.00000	6,688	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			24.00000	23	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,598.00000	8,642	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			298.00000	292	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,023.00000	3,060	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			148.00000	145	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,873.00000	4,913	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			22.00000	22	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,746.00000	8,790	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,280.00000	3,238	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			55.00000	56	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,331.00000	2,292	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			106.00000	110	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,518.00000	1,486	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 14/06/2010 Currency Future	12.20	Put		292.00000	304	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		959.00000	938	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		734.00000	757	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		64.00000	62	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,838.00000	6,881	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		21.00000	21	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,796.00000	8,839	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,183.00000	3,140	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		58.00000	59	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,239.00000	2,200	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		113.00000	118	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		60.00000	59	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,935.00000	6,977	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		20.00000	20	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,895.00000	8,938	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,232.00000	3,189	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		56.00000	57	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,285.00000	2,246	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		109.00000	114	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,482.00000	1,451	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		307.00000	319	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		62.00000	61	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,887.00000	6,929	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		21.00000	20	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,845.00000	8,889	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		151.00000	147	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,825.00000	4,865	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		67.00000	66	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,742.00000	6,784	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		22.00000	22	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,697.00000	8,740	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		328.00000	320	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,802.00000	2,838	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		162.00000	158	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,636.00000	4,676	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		25.00000	25	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,499.00000	8,543	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,013.00000	3,970	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		38.00000	38	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,038.00000	2,996	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		63.00000	64	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,104.00000	2,067	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		129.00000	135	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,348.00000	1,318	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		372.00000	387	16.63	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 14/06/2010 Currency Future	19.45	Call			96.00000	93	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,120.00000	6,161	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			31.00000	31	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,056.00000	8,099	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			98.00000	95	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,073.00000	6,114	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			32.00000	32	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,007.00000	8,050	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,866.00000	3,823	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			41.00000	41	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,895.00000	2,853	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			70.00000	71	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,260.00000	1,232	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			434.00000	450	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			88.00000	86	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,263.00000	6,304	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			29.00000	29	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,204.00000	8,247	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			354.00000	346	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,628.00000	2,664	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			174.00000	170	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,448.00000	4,488	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			84.00000	81	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,358.00000	6,400	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			28.00000	27	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,302.00000	8,346	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			334.00000	326	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			2,758.00000	2,795	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			165.00000	161	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,589.00000	4,629	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			77.00000	75	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,502.00000	6,543	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			26.00000	25	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,450.00000	8,493	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			59.00000	57	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			6,983.00000	7,026	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			20.00000	19	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			8,944.00000	8,988	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			69.00000	68	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			6,694.00000	6,736	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			23.00000	23	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			8,647.00000	8,691	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future				11.23090	11.23520		15.53	202,156.20	18	21,135.00
€ / R On 14/09/2009 Currency Future	11.25	Call			151.00000	145	15.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.25	Put			166.00000	164	15.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			181.00000	175	16.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			145.00000	144	16.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			133.00000	127	15.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			197.00000	196	15.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			80.00000	76	17.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			344.00000	345	17.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			102.00000	98	16.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			267.00000	267	16.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			70.00000	67	18.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			385.00000	386	18.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			62.00000	59	18.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			427.00000	428	18.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			90.00000	86	17.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			305.00000	305	17.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			55.00000	52	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			470.00000	471	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			102.00000	98	16.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			267.00000	267	16.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			283.00000	278	17.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			98.00000	97	17.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			213.00000	207	16.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			127.00000	126	16.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			213.00000	207	16.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			127.00000	126	16.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			321.00000	316	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			86.00000	85	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			247.00000	241	16.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			112.00000	111	16.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			55.00000	52	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			470.00000	471	19.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			49.00000	46	19.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			514.00000	516	19.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			62.00000	59	18.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			427.00000	428	18.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			11.00000	10	26.81	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,275.00000	1,279	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			116.00000	112	16.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			231.00000	231	16.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			90.00000	86	17.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			305.00000	305	17.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			116.00000	112	16.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			231.00000	231	16.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			39.00000	37	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			604.00000	606	20.49	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 14/09/2009 Currency Future	11.85	Call			35.00000	33	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			650.00000	652	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			44.00000	41	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			558.00000	560	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			31.00000	30	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			696.00000	699	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			25.00000	24	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			790.00000	793	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			28.00000	27	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			743.00000	746	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			23.00000	22	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			838.00000	841	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			21.00000	20	23.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			886.00000	889	23.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			12.00000	12	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,177.00000	1,181	25.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			15.00000	14	25.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,079.00000	1,083	25.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			16.00000	15	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,031.00000	1,034	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			11.00000	11	26.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,226.00000	1,230	26.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			9.00000	9	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,374.00000	1,378	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			8.00000	8	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,423.00000	1,427	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			7.00000	7	29.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,572.00000	1,576	29.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			5.00000	5	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,770.00000	1,774	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			4.00000	4	33.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,969.00000	1,974	33.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			5.00000	5	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,919.00000	1,924	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			5.00000	5	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,919.00000	1,924	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			3.00000	3	35.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,268.00000	2,272	35.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			3.00000	3	35.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,318.00000	2,322	35.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			3.00000	3	34.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,218.00000	2,222	34.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			4.00000	3	34.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,168.00000	2,173	34.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			4.00000	4	34.25	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	13.35	Put			2,119.00000	2,123	34.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			4.00000	4	34.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,119.00000	2,123	34.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			4.00000	4	33.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,019.00000	2,023	33.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			2.00000	2	36.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,467.00000	2,472	36.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			2.00000	2	37.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,617.00000	2,621	37.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	2	37.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,667.00000	2,671	37.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			3.00000	3	35.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,368.00000	2,372	35.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			4.00000	4	33.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,069.00000	2,073	33.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			4.00000	4	33.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,069.00000	2,073	33.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			4.00000	3	34.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,168.00000	2,173	34.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			5.00000	5	31.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,820.00000	1,824	31.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			2.00000	2	36.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,517.00000	2,521	36.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	3	36.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,417.00000	2,422	36.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	2	37.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,667.00000	2,671	37.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			2.00000	2	38.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,717.00000	2,721	38.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			2.00000	2	38.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,767.00000	2,771	38.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			2.00000	2	39.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,866.00000	2,871	39.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			2.00000	2	37.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,567.00000	2,571	37.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			5.00000	5	32.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,870.00000	1,874	32.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			2.00000	1	40.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,966.00000	2,971	40.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			1.00000	1	44.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,616.00000	3,620	44.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			2.00000	2	37.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,567.00000	2,571	37.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			2.00000	2	39.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,866.00000	2,871	39.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Call			1.00000	1	40.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,066.00000	3,070	40.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1.00000	1	41.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,166.00000	3,170	41.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1.00000	1	42.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,266.00000	3,270	42.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1.00000	1	42.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,366.00000	3,370	42.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			3.00000	3	35.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,368.00000	2,372	35.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1.00000	1	40.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,066.00000	3,070	40.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1.00000	1	41.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,166.00000	3,170	41.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			8.00000	8	28.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,473.00000	1,477	28.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			7.00000	7	29.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,572.00000	1,576	29.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			6.00000	6	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,671.00000	1,675	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			3.00000	3	35.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,318.00000	2,322	35.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			2.00000	2	38.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,817.00000	2,821	38.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			2.00000	2	39.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,916.00000	2,921	39.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1.00000	1	40.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,016.00000	3,020	40.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			5.00000	5	32.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,870.00000	1,874	32.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			6.00000	6	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,671.00000	1,675	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			7.00000	6	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,621.00000	1,625	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			6.00000	6	30.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,721.00000	1,725	30.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			2.00000	2	37.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,617.00000	2,621	37.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			5.00000	5	31.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,820.00000	1,824	31.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	3	36.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,417.00000	2,422	36.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			7.00000	7	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,522.00000	1,526	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			9.00000	9	27.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.60	Put		1,374.00000	1,378	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		13.00000	13	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,128.00000	1,132	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		10.00000	9	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,325.00000	1,328	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		19.00000	18	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		934.00000	937	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		13.00000	13	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,128.00000	1,132	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		7.00000	6	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,621.00000	1,625	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		21.00000	20	23.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		886.00000	889	23.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		17.00000	16	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		982.00000	986	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		19.00000	18	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		934.00000	937	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		8.00000	8	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,423.00000	1,427	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,835.00000	4,831	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,335.00000	3,331	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,837.00000	1,832	31.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		1.00000	1	31.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		401.00000	396	18.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		66.00000	65	18.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		1.00000	1	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,165.00000	4,170	47.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	48.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,665.00000	5,669	48.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	50.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,165.00000	7,169	50.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,135.00000	5,131	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,635.00000	3,631	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,135.00000	2,131	31.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	0	31.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		665.00000	661	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		30.00000	30	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		1.00000	1	46.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,866.00000	3,870	46.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	47.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,365.00000	5,369	47.92	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	18.10	Call			0.00000	0	49.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,865.00000	6,869	49.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,285.00000	5,281	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,785.00000	3,781	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,285.00000	2,281	30.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	30.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			806.00000	802	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			20.00000	21	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			1.00000	1	45.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,716.00000	3,720	45.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	47.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,215.00000	5,219	47.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	49.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,715.00000	6,719	49.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			31.00000	30	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			696.00000	699	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			35.00000	33	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			650.00000	652	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			360.00000	355	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			75.00000	74	18.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			529.00000	525	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			44.00000	44	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			443.00000	438	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			57.00000	57	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			574.00000	570	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			39.00000	39	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			486.00000	481	19.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			50.00000	50	19.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,235.00000	4,231	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,235.00000	3,231	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,235.00000	2,231	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,242.00000	1,237	27.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			6.00000	6	27.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			1.00000	1	45.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,766.00000	3,770	45.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	48.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,765.00000	5,769	48.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	51.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,765.00000	7,769	51.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,085.00000	4,081	23.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		3,085.00000	3,081	24.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	24.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		2,086.00000	2,081	31.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	31.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		1,095.00000	1,091	25.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		10.00000	10	25.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		1.00000	1	46.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		3,916.00000	3,920	46.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		0.00000	0	48.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		5,915.00000	5,919	48.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	51.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,915.00000	7,919	51.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		3,985.00000	3,981	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		2,985.00000	2,981	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		1,986.00000	1,982	32.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		1.00000	1	32.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		998.00000	994	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		13.00000	13	25.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		1.00000	1	47.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		4,016.00000	4,020	47.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		0.00000	0	48.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		6,015.00000	6,019	48.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		8,015.00000	8,019	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		3,935.00000	3,931	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	23.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		2,935.00000	2,931	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		1,936.00000	1,932	32.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		1.00000	1	32.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		949.00000	945	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		14.00000	14	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		1.00000	1	47.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		4,066.00000	4,070	47.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		0.00000	0	48.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		6,065.00000	6,069	48.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		8,065.00000	8,069	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		3,735.00000	3,731	23.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	23.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		2,735.00000	2,731	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	26.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.50	Call			1,737.00000	1,732	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			2.00000	2	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			758.00000	754	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			23.00000	23	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	47.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,265.00000	4,270	47.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	48.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,265.00000	6,269	48.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,265.00000	8,269	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,685.00000	3,681	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	23.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,685.00000	2,681	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,687.00000	1,683	30.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			2.00000	2	30.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			712.00000	707	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			26.00000	27	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	47.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,315.00000	4,319	47.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	48.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,315.00000	6,319	48.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,315.00000	8,319	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,635.00000	2,631	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,637.00000	1,633	29.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			2.00000	2	29.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	47.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,365.00000	4,369	47.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	48.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,365.00000	6,369	48.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,365.00000	8,369	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,535.00000	3,531	24.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	24.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,535.00000	2,531	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,538.00000	1,534	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			3.00000	3	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	47.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,465.00000	4,469	47.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	49.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,465.00000	6,469	49.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	51.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.70	Put		8,465.00000	8,469	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call		3,585.00000	3,581	23.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	23.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call		2,585.00000	2,581	28.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put		0.00000	0	28.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call		1,588.00000	1,583	29.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put		3.00000	2	29.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call		619.00000	615	21.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put		34.00000	34	21.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call		0.00000	0	47.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put		4,415.00000	4,419	47.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		0.00000	0	48.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,415.00000	6,419	48.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,415.00000	8,419	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		3,835.00000	3,831	23.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	23.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call		2,835.00000	2,831	26.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put		0.00000	0	26.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call		853.00000	849	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put		18.00000	18	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call		0.00000	0	48.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put		6,165.00000	6,169	48.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put		8,165.00000	8,169	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		4,035.00000	4,031	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		3,035.00000	3,031	24.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		0.00000	0	24.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		2,036.00000	2,031	32.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		1.00000	1	32.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		1,046.00000	1,042	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		11.00000	11	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		1.00000	1	46.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		3,966.00000	3,970	46.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		0.00000	0	48.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		5,965.00000	5,969	48.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	51.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		7,965.00000	7,969	51.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,185.00000	4,181	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,185.00000	3,181	24.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	24.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,185.00000	2,181	30.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	0	30.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.05	Call			1,193.00000	1,188	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			7.00000	7	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			1.00000	1	45.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,816.00000	3,820	45.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	48.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			5,815.00000	5,819	48.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	51.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			7,815.00000	7,819	51.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call			2,785.00000	2,781	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put			0.00000	0	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call			1,787.00000	1,782	30.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put			2.00000	1	30.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call			1.00000	0	47.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put			4,215.00000	4,220	47.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	48.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put			6,215.00000	6,219	48.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	51.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put			8,215.00000	8,219	51.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.41830		11.42220		16.90	68,509.80	6	13,526.00
€ / R On 14/12/2009 Currency Future	11.40	Call			434.00000	429	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			412.00000	411	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			458.00000	453	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			386.00000	385	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			163.00000	160	20.60	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,241.00000	1,242	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			395.00000	391	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			473.00000	473	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			328.00000	324	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			606.00000	606	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			360.00000	356	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			538.00000	538	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			314.00000	310	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			641.00000	641	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			300.00000	296	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			677.00000	677	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			344.00000	340	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			572.00000	571	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			274.00000	270	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			752.00000	751	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			210.00000	207	19.59	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put			988.00000	988	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			30.00000	29	25.67	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,207.00000	3,211	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			508.00000	503	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			336.00000	335	16.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.45	Call			414.00000	410	17.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			442.00000	441	17.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			535.00000	530	16.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			312.00000	311	16.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			286.00000	282	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			714.00000	714	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			482.00000	478	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			360.00000	359	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			377.00000	373	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			505.00000	505	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			250.00000	247	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			828.00000	828	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			239.00000	236	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			867.00000	867	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			229.00000	226	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			907.00000	907	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			262.00000	258	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			789.00000	790	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			219.00000	216	19.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			947.00000	948	19.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			201.00000	198	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,029.00000	1,030	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			157.00000	154	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,285.00000	1,286	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			170.00000	167	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,198.00000	1,199	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			177.00000	174	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,155.00000	1,156	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			145.00000	142	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,373.00000	1,374	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			139.00000	137	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,417.00000	1,418	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			134.00000	131	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,462.00000	1,463	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			129.00000	126	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,507.00000	1,508	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			111.00000	109	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,689.00000	1,691	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			96.00000	94	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,874.00000	1,876	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			84.00000	82	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,062.00000	2,064	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			90.00000	88	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,968.00000	1,970	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			87.00000	85	23.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.35	Put			2,015.00000	2,017	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			87.00000	85	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,015.00000	2,017	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			67.00000	66	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,295.00000	2,298	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			64.00000	63	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,342.00000	2,345	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			70.00000	69	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,248.00000	2,251	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			74.00000	72	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,201.00000	2,204	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			77.00000	75	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,155.00000	2,157	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			74.00000	72	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,201.00000	2,204	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			81.00000	79	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,108.00000	2,111	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			56.00000	55	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,484.00000	2,487	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			93.00000	91	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,921.00000	1,923	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			24.00000	24	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,452.00000	3,455	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			62.00000	60	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,389.00000	2,392	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			52.00000	50	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,579.00000	2,582	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			47.00000	46	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,675.00000	2,678	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			43.00000	42	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,771.00000	2,774	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			40.00000	39	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,868.00000	2,871	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			90.00000	88	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,968.00000	1,970	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			84.00000	82	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,062.00000	2,064	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			59.00000	58	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,437.00000	2,439	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			54.00000	53	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,532.00000	2,534	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			49.00000	48	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,627.00000	2,630	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			107.00000	105	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,735.00000	1,737	22.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Call			100.00000	98	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,828.00000	1,829	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			67.00000	66	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,295.00000	2,298	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			100.00000	98	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,828.00000	1,829	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			56.00000	55	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,484.00000	2,487	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			103.00000	101	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,781.00000	1,783	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			59.00000	58	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,437.00000	2,439	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			54.00000	53	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,532.00000	2,534	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			45.00000	44	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,723.00000	2,726	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			47.00000	46	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,675.00000	2,678	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			115.00000	113	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,643.00000	1,645	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			120.00000	117	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,597.00000	1,599	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			103.00000	101	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,781.00000	1,783	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			70.00000	69	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,248.00000	2,251	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			120.00000	117	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,597.00000	1,599	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			124.00000	122	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,552.00000	1,553	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			107.00000	105	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,735.00000	1,737	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			151.00000	148	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,329.00000	1,330	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			185.00000	182	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,113.00000	1,113	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			145.00000	142	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,373.00000	1,374	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			193.00000	190	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,071.00000	1,071	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			177.00000	174	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,155.00000	1,156	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			151.00000	148	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,329.00000	1,330	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			892.00000	887	16.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.65	Put			120.00000	119	16.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			562.00000	557	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			290.00000	289	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			28.00000	28	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,256.00000	3,260	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,049.00000	1,044	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			77.00000	76	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			682.00000	677	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			210.00000	209	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			26.00000	26	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,354.00000	3,357	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,900.00000	1,897	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			28.00000	28	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			620.00000	615	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			248.00000	247	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			14.00000	14	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,142.00000	4,146	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			7.00000	7	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,635.00000	5,639	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			4.00000	3	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,131.00000	7,135	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,193.00000	2,189	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			21.00000	21	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			818.00000	813	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			146.00000	145	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			18.00000	17	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,845.00000	3,849	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			8.00000	8	30.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,336.00000	5,340	30.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			4.00000	4	33.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,832.00000	6,836	33.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			210.00000	207	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			988.00000	988	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,339.00000	2,336	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			17.00000	17	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			930.00000	925	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			108.00000	107	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			20.00000	20	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,698.00000	3,701	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			8.00000	8	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,186.00000	5,190	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			4.00000	4	32.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,682.00000	6,686	32.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,626.00000	3,622	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			4.00000	4	28.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.80	Call		2,634.00000	2,631	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		12.00000	12	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,658.00000	1,654	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		36.00000	36	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		783.00000	778	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		161.00000	160	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		25.00000	25	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,403.00000	3,406	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		13.00000	12	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,390.00000	4,394	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,726.00000	3,722	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		3.00000	3	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,733.00000	2,729	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		11.00000	11	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,755.00000	1,751	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		33.00000	33	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		855.00000	850	16.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		132.00000	131	16.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		27.00000	27	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,305.00000	3,309	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		13.00000	13	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,291.00000	4,295	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,775.00000	3,772	29.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		3.00000	3	29.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,783.00000	2,779	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		10.00000	10	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,803.00000	1,799	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		31.00000	31	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		14.00000	13	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,241.00000	4,245	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,527.00000	3,523	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		4.00000	4	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,536.00000	2,532	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		14.00000	14	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,562.00000	1,558	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		40.00000	40	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		715.00000	710	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		193.00000	192	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		23.00000	23	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,501.00000	3,505	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		12.00000	12	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,490.00000	4,493	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,427.00000	3,423	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		5.00000	5	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,438.00000	2,434	23.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.00	Put		15.00000	15	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,467.00000	1,462	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		44.00000	44	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		651.00000	646	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		229.00000	228	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		21.00000	21	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,599.00000	3,603	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		11.00000	11	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,589.00000	4,593	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,328.00000	3,324	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		6.00000	5	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,371.00000	1,367	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		49.00000	49	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		591.00000	586	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		269.00000	267	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		11.00000	11	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,689.00000	4,692	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,377.00000	3,373	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		5.00000	5	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,389.00000	2,385	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		16.00000	16	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,419.00000	1,415	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		47.00000	46	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		21.00000	20	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,648.00000	3,652	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		11.00000	11	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,639.00000	4,643	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,576.00000	3,572	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		4.00000	4	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,585.00000	2,581	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		13.00000	13	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,610.00000	1,606	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		38.00000	38	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		748.00000	743	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		176.00000	175	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		12.00000	12	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,440.00000	4,444	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,676.00000	3,672	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		4.00000	4	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,684.00000	2,680	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		12.00000	12	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,707.00000	1,703	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		34.00000	34	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		13.00000	13	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,341.00000	4,344	27.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.60	Call		3,825.00000	3,821	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	3	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,832.00000	2,828	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		10.00000	10	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,852.00000	1,848	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		30.00000	30	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		14.00000	14	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,192.00000	4,196	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,825.00000	3,821	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	3	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,925.00000	3,921	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		3.00000	3	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,931.00000	2,927	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		9.00000	9	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,949.00000	1,945	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		27.00000	27	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,009.00000	1,004	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		86.00000	86	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		32.00000	32	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,110.00000	3,113	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		15.00000	15	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,093.00000	4,096	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,124.00000	4,120	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	2	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,129.00000	3,125	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		7.00000	7	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,144.00000	2,140	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		22.00000	22	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,183.00000	1,179	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		61.00000	60	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		38.00000	37	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,916.00000	2,919	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		17.00000	17	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,895.00000	3,898	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,224.00000	4,220	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		1.00000	1	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,228.00000	3,224	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		6.00000	6	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,242.00000	2,238	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		19.00000	19	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,277.00000	1,273	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		55.00000	54	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		42.00000	41	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,819.00000	2,822	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		18.00000	18	26.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.20	Put		3,796.00000	3,800	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		7.00000	7	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,784.00000	5,788	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		3.00000	3	34.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,781.00000	7,784	34.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		6.00000	6	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,884.00000	5,888	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		3.00000	3	34.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,880.00000	7,884	34.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,025.00000	4,021	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		2.00000	2	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,030.00000	3,026	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		8.00000	8	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,047.00000	2,043	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		24.00000	25	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,091.00000	1,086	15.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		68.00000	68	15.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		16.00000	16	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,994.00000	3,997	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		6.00000	6	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,984.00000	5,988	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		3.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,980.00000	7,984	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		6.00000	6	31.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,084.00000	6,087	31.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,080.00000	8,084	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		5.00000	5	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,233.00000	6,237	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,230.00000	8,234	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		5.00000	5	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,333.00000	6,337	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		2.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,330.00000	8,334	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		5.00000	5	32.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,483.00000	6,486	32.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		2.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,479.00000	8,483	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		5.00000	5	32.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,433.00000	6,437	32.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		2.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,429.00000	8,433	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		6.00000	5	32.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,183.00000	6,187	32.07	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	19.60	Call			2.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,180.00000	8,184	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,174.00000	4,170	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			2.00000	2	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,179.00000	3,175	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			7.00000	7	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,230.00000	1,226	16.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			58.00000	57	16.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			7.00000	6	31.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,834.00000	5,838	31.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			3.00000	3	34.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,830.00000	7,834	34.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			4,074.00000	4,070	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			2.00000	2	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			3,080.00000	3,076	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			7.00000	7	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			2,095.00000	2,091	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			23.00000	23	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			1,137.00000	1,132	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			65.00000	64	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			16.00000	16	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			3,944.00000	3,948	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			6.00000	6	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			5,934.00000	5,938	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			3.00000	2	35.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			7,930.00000	7,934	35.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,975.00000	3,971	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			3.00000	3	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,980.00000	2,976	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			8.00000	8	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,998.00000	1,994	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			26.00000	26	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			15.00000	15	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,043.00000	4,047	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			6.00000	6	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,034.00000	6,038	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			2.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,030.00000	8,034	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			5.00000	5	32.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,383.00000	6,387	32.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			2.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,380.00000	8,383	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			5.00000	5	32.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,283.00000	6,287	32.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			2.00000	2	35.10	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 14/12/2009 Currency Future	19.70	Put		8,280.00000	8,284	35.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.59910	11.60240		17.66	0.00	0	1,363.00
€ / R On 15/03/2010 Currency Future	11.60	Call		607.00000	604	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		605.00000	605	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		629.00000	625	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		576.00000	576	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		570.00000	567	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		668.00000	668	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		520.00000	516	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		767.00000	767	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		536.00000	533	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		734.00000	734	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		504.00000	501	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		801.00000	802	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		489.00000	486	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		836.00000	836	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		474.00000	471	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		872.00000	872	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		446.00000	443	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		944.00000	944	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		674.00000	671	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		522.00000	521	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		335.00000	332	20.33	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,332.00000	1,333	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		913.00000	909	16.78	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		310.00000	310	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		698.00000	694	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		495.00000	495	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		460.00000	457	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		908.00000	908	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		570.00000	567	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		668.00000	668	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		651.00000	648	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		549.00000	549	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		722.00000	718	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		470.00000	469	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		553.00000	550	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		700.00000	700	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		433.00000	430	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		981.00000	981	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		421.00000	418	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,018.00000	1,019	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		408.00000	406	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,056.00000	1,057	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,370.00000	3,366	23.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.25	Put			17.00000	17	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,389.00000	2,386	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			36.00000	37	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,465.00000	1,462	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			113.00000	113	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			773.00000	769	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			420.00000	420	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			239.00000	237	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,887.00000	1,888	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			147.00000	145	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,795.00000	2,796	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			95.00000	94	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,743.00000	3,745	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			51.00000	51	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,699.00000	4,702	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,419.00000	3,416	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			17.00000	17	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,437.00000	2,434	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			35.00000	35	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,508.00000	1,505	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			106.00000	106	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			799.00000	796	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			397.00000	397	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			245.00000	243	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,842.00000	1,844	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			150.00000	149	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,748.00000	2,750	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			97.00000	96	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,695.00000	3,697	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			53.00000	53	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,651.00000	4,654	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,518.00000	3,514	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			15.00000	15	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,535.00000	2,532	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			33.00000	33	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,595.00000	1,592	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			93.00000	93	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			855.00000	851	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			352.00000	352	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			257.00000	255	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,755.00000	1,756	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			158.00000	156	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,655.00000	2,657	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			101.00000	100	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,599.00000	3,601	26.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.10	Call			58.00000	57	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,555.00000	4,558	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,567.00000	3,564	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			15.00000	15	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,584.00000	2,581	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			32.00000	32	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,639.00000	1,636	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			87.00000	87	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			883.00000	880	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			331.00000	331	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			264.00000	262	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,711.00000	1,712	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			162.00000	160	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,609.00000	2,611	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			103.00000	102	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,551.00000	3,553	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			60.00000	59	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,507.00000	4,510	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,468.00000	3,465	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			16.00000	16	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,486.00000	2,483	19.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			34.00000	34	19.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,551.00000	1,548	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			99.00000	99	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			827.00000	823	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			374.00000	374	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			251.00000	249	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,799.00000	1,800	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			154.00000	153	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,702.00000	2,703	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			99.00000	98	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,647.00000	3,649	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			55.00000	55	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,603.00000	4,606	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,715.00000	3,712	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			13.00000	13	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,731.00000	2,728	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			29.00000	29	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,773.00000	1,770	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			71.00000	71	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			974.00000	971	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			272.00000	272	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			285.00000	283	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,583.00000	1,583	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			174.00000	172	23.62	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 15/03/2010 Currency Future	13.90	Put		2,472.00000	2,473	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		110.00000	109	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,408.00000	3,410	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		67.00000	66	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,365.00000	4,367	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,814.00000	3,811	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		12.00000	12	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,829.00000	2,826	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		27.00000	27	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,864.00000	1,861	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		62.00000	62	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,039.00000	1,035	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		236.00000	236	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		300.00000	298	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,498.00000	1,499	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		183.00000	181	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,381.00000	2,382	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		115.00000	113	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,312.00000	3,314	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		72.00000	71	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,270.00000	4,272	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,765.00000	3,761	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		12.00000	12	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,780.00000	2,777	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		28.00000	28	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,818.00000	1,815	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		66.00000	66	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,006.00000	1,003	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		254.00000	253	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		292.00000	290	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,540.00000	1,541	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		179.00000	177	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,426.00000	2,428	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		112.00000	111	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,360.00000	3,362	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		69.00000	69	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,317.00000	4,319	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,616.00000	3,613	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		14.00000	14	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,633.00000	2,630	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		31.00000	31	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,683.00000	1,680	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		81.00000	81	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		271.00000	268	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,668.00000	1,669	21.40	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	14.00	Call			166.00000	164	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,563.00000	2,565	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			105.00000	104	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,503.00000	3,505	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			62.00000	61	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,460.00000	4,462	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,666.00000	3,662	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			13.00000	13	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,682.00000	2,679	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			30.00000	30	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,728.00000	1,725	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			76.00000	76	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			943.00000	940	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			291.00000	291	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			278.00000	275	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,625.00000	1,626	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			170.00000	168	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,517.00000	2,519	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			108.00000	106	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,455.00000	3,457	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			64.00000	64	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,412.00000	4,415	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,863.00000	3,860	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			11.00000	11	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,878.00000	2,875	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			26.00000	26	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,910.00000	1,907	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			57.00000	58	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,072.00000	1,068	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			219.00000	219	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			308.00000	306	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,456.00000	1,457	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			188.00000	186	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,335.00000	2,337	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			117.00000	116	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,265.00000	3,267	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			75.00000	74	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,222.00000	4,225	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,913.00000	3,910	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			11.00000	11	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,928.00000	2,924	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			25.00000	25	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,956.00000	1,953	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			53.00000	54	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,106.00000	1,103	16.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.70	Put			204.00000	203	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			317.00000	314	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,414.00000	1,415	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			193.00000	191	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,290.00000	2,292	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			120.00000	118	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,217.00000	3,219	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			78.00000	77	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,175.00000	4,178	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,110.00000	4,107	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			8.00000	8	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,124.00000	3,121	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			22.00000	22	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,145.00000	2,142	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			43.00000	43	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,257.00000	1,253	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			154.00000	154	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			354.00000	351	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,252.00000	1,252	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			212.00000	210	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,110.00000	2,111	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			131.00000	129	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,029.00000	3,030	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			87.00000	86	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,984.00000	3,987	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,258.00000	4,255	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			6.00000	6	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,271.00000	3,268	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			19.00000	19	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,291.00000	2,288	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			39.00000	39	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,381.00000	1,377	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			128.00000	128	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			385.00000	383	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,133.00000	1,134	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			228.00000	226	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,975.00000	1,977	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			140.00000	139	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,888.00000	2,890	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			92.00000	91	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,839.00000	3,842	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			21.00000	21	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,769.00000	5,772	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			10.00000	10	29.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,758.00000	7,761	29.42	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	17.50	Call			19.00000	19	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,916.00000	5,920	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			10.00000	10	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,908.00000	7,911	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,012.00000	4,009	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			10.00000	10	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,026.00000	3,023	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			24.00000	24	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,049.00000	2,046	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			46.00000	47	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,176.00000	1,173	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			174.00000	174	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			203.00000	201	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,201.00000	2,202	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			84.00000	82	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,081.00000	4,083	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			17.00000	17	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,015.00000	6,018	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			10.00000	10	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,007.00000	8,011	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			17.00000	17	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,114.00000	6,117	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			9.00000	9	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,107.00000	8,110	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,765.00000	3,761	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			12.00000	12	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			16.00000	16	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,264.00000	6,267	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			8.00000	8	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,256.00000	8,259	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			15.00000	15	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,363.00000	6,366	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			8.00000	8	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,355.00000	8,359	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			15.00000	15	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,512.00000	6,515	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			7.00000	7	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,505.00000	8,508	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			15.00000	15	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,463.00000	6,466	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			7.00000	7	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,455.00000	8,458	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			16.00000	16	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,214.00000	6,217	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			9.00000	8	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 15/03/2010 Currency Future	19.80	Put		8,206.00000	8,209	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,159.00000	4,156	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		7.00000	7	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,173.00000	3,170	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		21.00000	21	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,194.00000	2,191	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		42.00000	42	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,297.00000	1,294	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		145.00000	145	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		217.00000	215	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,065.00000	2,066	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		88.00000	87	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,936.00000	3,938	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		20.00000	19	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,867.00000	5,870	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		10.00000	10	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,858.00000	7,861	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,209.00000	4,205	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		6.00000	6	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,222.00000	3,219	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		20.00000	20	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,243.00000	2,240	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		40.00000	40	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,339.00000	1,336	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		136.00000	136	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		222.00000	220	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,020.00000	2,021	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		90.00000	89	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,888.00000	3,890	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		20.00000	20	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,818.00000	5,821	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		10.00000	10	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,808.00000	7,811	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,061.00000	4,058	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		9.00000	9	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,075.00000	3,072	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		23.00000	23	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,097.00000	2,094	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		45.00000	45	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,216.00000	1,213	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		164.00000	164	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		208.00000	206	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,155.00000	2,157	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		85.00000	84	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,033.00000	4,035	26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.55	Call			18.00000	18	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,966.00000	5,969	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			10.00000	10	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,958.00000	7,961	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			16.00000	16	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,164.00000	6,167	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			9.00000	9	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,156.00000	8,160	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			15.00000	15	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,413.00000	6,416	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			8.00000	7	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,405.00000	8,408	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			16.00000	15	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,313.00000	6,316	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			8.00000	8	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,306.00000	8,309	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,962.00000	3,959	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			10.00000	10	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,977.00000	2,974	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			24.00000	25	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			2,002.00000	1,999	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			50.00000	50	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,141.00000	1,137	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			188.00000	188	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			589.00000	585	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			636.00000	636	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			198.00000	196	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,245.00000	2,247	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			81.00000	80	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,128.00000	4,130	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			17.00000	17	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,065.00000	6,068	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			9.00000	9	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,057.00000	8,060	29.83	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.19000		249.24800		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			300.18300		300.45200		0.00	216,131,760.00	72	762.00
ALBI On 04/02/2010 Index Future			305.70000		305.97600		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.99900		128.04900		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.35100		130.40300		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			301.94350		302.20850		0.00	0.00	0	543.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
GOVI On 04/02/2010 jGovi		307.49350	307.76550		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		362.84200	363.30100		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap		7.78022	7.53200		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.47900	8.47800		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.08900	8.07700		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.32100	8.32000		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.58700	8.58400		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.54400	8.53800		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.53700	8.52100		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		6.81100	6.81400		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		6.83700	6.82100		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		6.97700	6.93700		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.18200	7.23600		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.54800	7.54200		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.51100	7.45100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		7.75200	7.66700		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.31800	8.29800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.45000	8.42800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		8.50400	8.49000		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		8.55700	8.54300		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod		7.12600	7.12600		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod		7.03200	7.02300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod		6.97800	7.00800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod		7.14100	7.14100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod		7.21000	7.19300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
OTH1 On 05/11/2009 Index Future			290.50500		290.79200		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			295.84400		296.13800		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.44500		7.50600		0.96	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			21.00000	7	0.92	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			827.00000	765	0.92	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.44500		7.64300		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			587.00000	799	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			399.00000	263	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.20800		8.18800		7.00	378,734.88	3,000	6,733.00
R157 On 05/11/2009 Bond Future	7.50	Call			361.00000	336	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,052.00000	4,132	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.26900		8.24700		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,253.00000	1,210	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,794.00000	3,861	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.28700		8.26400		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,277.00000	3,208	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,142.00000	2,184	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.26300		8.23800		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,391.00000	4,314	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,045.00000	2,084	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.73900		8.72000		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,080.00000	2,962	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,786.00000	2,854	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			142.00000	129	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,123.00000	13,296	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,465.00000	4,324	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,761.00000	1,807	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			318.00000	292	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,470.00000	10,630	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.77800		8.75700		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,432.00000	2,350	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,516.00000	7,637	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.79700		8.77600		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,510.00000	6,382	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,387.00000	4,461	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.79800		8.77600		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,472.00000	8,330	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,081.00000	4,148	13.65	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 05/11/2009 Bond Future			8.26900	8.24900		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call		227.00000	210	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,401.00000	3,467	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.32200	8.30000		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		603.00000	578	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		3,849.00000	3,912	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.33500	8.31200		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,461.00000	2,408	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,749.00000	1,783	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.30500	8.28000		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,803.00000	3,738	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,224.00000	1,250	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.69900	8.70000		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		173.00000	169	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,084.00000	7,074	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.75800	8.75900		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,538.00000	1,532	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		4,598.00000	4,586	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.78600	8.78600		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		3,974.00000	3,967	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,861.00000	2,855	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.78300	8.78400		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		5,259.00000	5,257	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put		2,915.00000	2,908	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.69100	8.69200		12.28	0.00	0	2,517.00
R204 On 05/11/2009 Bond Future	7.50	Call		191.00000	186	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		7,746.00000	7,735	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.74100	8.74200		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,724.00000	1,718	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		4,994.00000	4,982	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.76600	8.76700		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		4,435.00000	4,431	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		3,100.00000	3,090	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.76600	8.76700		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		5,518.00000	5,516	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		2,828.00000	2,820	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.30700	8.29800		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call		172.00000	164	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		2,944.00000	2,967	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.36900	8.35900		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		480.00000	469	5.64	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 04/02/2010 Bond Future	7.50	Put			3,309.00000	3,331	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.39200		8.38100		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,354.00000	2,330	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,232.00000	1,242	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.36400		8.35100		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,879.00000	2,851	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,029.00000	1,039	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.79800		8.78900		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			153.00000	145	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,613.00000	8,660	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.84700		8.83700		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,698.00000	1,669	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,358.00000	5,389	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.87500		8.86400		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,137.00000	5,089	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,869.00000	2,887	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.88100		8.87000		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,221.00000	6,173	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,615.00000	2,631	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.80600		8.79700		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			185.00000	175	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,251.00000	7,298	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.85300		8.84300		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,985.00000	1,951	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,183.00000	4,212	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.87700		8.86600		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,890.00000	4,841	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,546.00000	2,565	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.88000		8.86900		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,357.00000	6,307	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,595.00000	2,612	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.27300		8.24200		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.50	Call			478.00000	428	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			7,501.00000	7,724	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Call			6,781.00000	6,538	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			518.00000	549	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			92.00000	79	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			12,423.00000	12,683	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			223.00000	195	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			9,837.00000	10,083	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,760.00000	11,491	19.20	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 05/11/2009 Bond Future	9.75	Put			72.00000	77	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.29100		8.26000		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,370.00000	1,293	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,537.00000	8,732	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,529.00000	13,273	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			353.00000	369	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.29500		8.26300		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,765.00000	5,590	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,729.00000	3,834	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.28400		8.25100		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,829.00000	7,634	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,637.00000	3,731	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			298.12100		298.38300		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			303.60100		303.86900		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.54750		6.53640		16.96	0.00	0	240,943.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			95.00000	97	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			109.00000	100	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			95.00000	97	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			109.00000	100	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			77.00000	78	17.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			141.00000	131	17.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			63.00000	63	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			176.00000	166	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			51.00000	51	18.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			215.00000	204	18.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			34.00000	34	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			297.00000	286	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			41.00000	41	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			255.00000	244	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			34.00000	34	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			297.00000	286	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			63.00000	63	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			176.00000	166	18.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			125.00000	128	17.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			89.00000	81	17.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			195.00000	200	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			58.00000	53	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			195.00000	200	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			58.00000	53	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			274.00000	282	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			38.00000	34	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			233.00000	240	20.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.35	Put		47.00000	42	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		158.00000	163	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		72.00000	65	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		158.00000	163	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		72.00000	65	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		274.00000	282	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		38.00000	34	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		77.00000	78	17.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		141.00000	131	17.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		317.00000	325	21.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		31.00000	28	21.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		361.00000	370	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		25.00000	22	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		51.00000	51	18.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		215.00000	204	18.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		23.00000	22	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		386.00000	375	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		15.00000	15	22.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		479.00000	468	22.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		23.00000	22	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		386.00000	375	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		28.00000	27	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		341.00000	330	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		19.00000	18	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		432.00000	421	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		13.00000	13	23.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		527.00000	515	23.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		19.00000	18	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		432.00000	421	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		13.00000	13	23.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		527.00000	515	23.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		9.00000	9	24.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		623.00000	611	24.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		11.00000	11	24.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		574.00000	563	24.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		11.00000	11	24.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		574.00000	563	24.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		8.00000	8	25.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		671.00000	660	25.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		6.00000	6	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		769.00000	758	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		9.00000	9	24.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		623.00000	611	24.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		7.00000	6	26.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		720.00000	709	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.30	Call		6.00000	6	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		769.00000	758	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		4.00000	4	28.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		868.00000	857	28.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		8.00000	8	25.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		671.00000	660	25.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		4.00000	4	28.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		868.00000	857	28.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		3.00000	3	29.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		967.00000	956	29.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		5.00000	5	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		819.00000	807	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		4.00000	4	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		917.00000	906	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		3.00000	3	30.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,016.00000	1,005	30.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		361.00000	370	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		25.00000	22	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,786.00000	5,798	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,286.00000	4,298	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,786.00000	2,798	29.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	29.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,287.00000	1,298	34.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	34.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		1.00000	1	39.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,714.00000	1,703	39.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	50.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,214.00000	3,203	50.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	56.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,714.00000	4,703	56.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	60.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,214.00000	6,203	60.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,986.00000	5,998	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,486.00000	4,498	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,986.00000	2,997	27.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	27.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,486.00000	1,498	36.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	36.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		1.00000	1	36.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,515.00000	1,504	36.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	49.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,014.00000	3,003	49.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	56.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,514.00000	4,503	56.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	60.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,014.00000	6,003	60.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,036.00000	6,048	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,536.00000	4,548	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,036.00000	3,048	28.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	28.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,536.00000	1,548	36.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	36.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		1.00000	1	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,465.00000	1,454	36.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	49.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,964.00000	2,953	49.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	56.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,464.00000	4,453	56.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	60.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,964.00000	5,953	60.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		500.00000	510	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		13.00000	12	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		406.00000	416	23.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		20.00000	18	23.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		741.00000	752	28.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		5.00000	5	28.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		643.00000	654	27.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		7.00000	7	27.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		547.00000	557	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		11.00000	10	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		453.00000	462	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		16.00000	15	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		692.00000	703	28.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		6.00000	6	28.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		595.00000	606	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		9.00000	8	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		453.00000	462	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		16.00000	15	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		595.00000	606	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		9.00000	8	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,236.00000	4,248	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,236.00000	3,247	34.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	34.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,236.00000	2,248	36.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	36.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,237.00000	1,248	34.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	34.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		1.00000	1	40.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,764.00000	1,753	40.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	53.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,764.00000	3,753	53.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	59.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,764.00000	5,753	59.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	65.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,764.00000	7,753	65.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,186.00000	4,198	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,186.00000	3,198	33.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	33.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,186.00000	2,198	36.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	36.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,187.00000	1,198	34.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		1.00000	1	34.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		1.00000	1	40.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,814.00000	1,803	40.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	54.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,814.00000	3,803	54.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	59.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,814.00000	5,803	59.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	65.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,814.00000	7,803	65.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,136.00000	4,148	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,136.00000	3,147	31.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	31.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,136.00000	2,148	37.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	37.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,137.00000	1,148	33.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		1.00000	1	33.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		1.00000	1	41.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,864.00000	1,853	41.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	54.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,864.00000	3,853	54.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	59.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,864.00000	5,853	59.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	65.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,864.00000	7,853	65.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,086.00000	4,098	58.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,086.00000	3,098	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,086.00000	2,098	38.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	38.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,087.00000	1,099	33.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	1	33.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		1.00000	1	42.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,914.00000	1,903	42.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	54.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,914.00000	3,903	54.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	60.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,914.00000	5,903	60.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	65.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,914.00000	7,903	65.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	54.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,914.00000	3,903	54.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	60.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,914.00000	5,903	60.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	65.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,914.00000	7,903	65.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,036.00000	4,048	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,036.00000	2,048	38.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	38.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,038.00000	1,049	33.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		1.00000	1	33.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		1.00000	1	42.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,964.00000	1,953	42.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	54.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,964.00000	3,953	54.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	65.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,964.00000	7,953	65.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,986.00000	3,998	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	58.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,986.00000	1,998	39.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	39.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		988.00000	999	33.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		2.00000	2	33.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		1.00000	1	43.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,014.00000	2,003	43.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	55.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,014.00000	4,003	55.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	65.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		8,014.00000	8,003	65.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,936.00000	3,948	56.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	56.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,936.00000	2,948	27.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	27.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,936.00000	1,948	39.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	39.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		939.00000	950	32.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		2.00000	2	32.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		1.00000	1	43.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,064.00000	2,053	43.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	55.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,064.00000	4,053	55.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	60.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,064.00000	6,053	60.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	65.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,064.00000	8,053	65.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call		3,836.00000	3,848	53.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put		0.00000	0	53.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call		2,836.00000	2,848	28.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put		0.00000	0	28.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call		1,836.00000	1,848	38.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put		0.00000	0	38.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call		840.00000	851	30.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put		3.00000	3	30.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call		0.00000	0	44.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put		2,164.00000	2,153	44.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call		0.00000	0	55.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put		4,164.00000	4,153	55.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call		0.00000	0	60.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put		6,164.00000	6,153	60.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call		0.00000	0	65.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put		8,164.00000	8,153	65.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call		3,736.00000	3,748	50.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put		0.00000	0	50.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call		2,736.00000	2,747	30.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put		0.00000	0	30.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call		1,736.00000	1,748	37.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put		0.00000	0	37.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call		0.00000	0	44.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put		2,264.00000	2,253	44.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call		0.00000	0	55.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,264.00000	4,253	55.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	60.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,264.00000	6,253	60.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	65.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	14.80	Put			8,264.00000	8,253	65.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call			3,786.00000	3,798	51.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put			0.00000	0	51.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call			1,786.00000	1,798	38.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put			0.00000	0	38.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call			790.00000	801	29.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put			4.00000	4	29.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call			0.00000	0	44.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put			2,214.00000	2,203	44.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call			0.00000	0	55.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put			4,214.00000	4,203	55.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call			0.00000	0	65.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put			8,214.00000	8,203	65.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call			3,886.00000	3,898	55.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put			0.00000	0	55.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call			2,886.00000	2,897	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put			0.00000	0	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call			1,886.00000	1,898	38.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put			0.00000	0	38.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call			889.00000	900	31.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put			3.00000	3	31.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call			0.00000	0	44.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put			2,114.00000	2,103	44.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call			0.00000	0	55.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put			4,114.00000	4,103	55.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call			0.00000	0	60.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put			6,114.00000	6,103	60.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call			0.00000	0	65.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put			8,114.00000	8,103	65.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.60810		6.59540		17.49	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			252.00000	256	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			257.00000	248	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			232.00000	235	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			287.00000	277	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			196.00000	199	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			351.00000	341	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			214.00000	217	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			318.00000	308	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			166.00000	168	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			421.00000	410	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			166.00000	168	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			421.00000	410	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			181.00000	183	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			385.00000	375	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			181.00000	183	18.37	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	6.80	Put		385.00000	375	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		153.00000	155	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		457.00000	447	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		278.00000	282	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		233.00000	224	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		278.00000	282	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		233.00000	224	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		334.00000	340	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		189.00000	182	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		334.00000	340	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		189.00000	182	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		365.00000	371	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		169.00000	163	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		365.00000	371	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		169.00000	163	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		305.00000	310	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		210.00000	202	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		396.00000	403	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		151.00000	145	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		232.00000	235	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		287.00000	277	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		214.00000	217	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		318.00000	308	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		430.00000	437	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		134.00000	129	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		430.00000	437	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		134.00000	129	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		464.00000	473	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		119.00000	115	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		153.00000	155	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		457.00000	447	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		129.00000	131	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		534.00000	523	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		109.00000	111	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		614.00000	603	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		93.00000	94	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		697.00000	686	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		79.00000	80	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		784.00000	772	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		140.00000	142	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		495.00000	484	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		119.00000	121	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		574.00000	563	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		101.00000	102	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		655.00000	644	19.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.95	Call			140.00000	142	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			495.00000	484	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			101.00000	102	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			655.00000	644	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			86.00000	87	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			740.00000	729	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			119.00000	121	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			574.00000	563	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,745.00000	5,758	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,245.00000	4,258	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,746.00000	2,758	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,255.00000	1,268	21.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			10.00000	10	21.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			18.00000	19	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,773.00000	1,760	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			3.00000	3	30.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,258.00000	3,245	30.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			1.00000	1	34.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,756.00000	4,743	34.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	38.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,255.00000	6,242	38.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,995.00000	6,008	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,495.00000	4,508	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,995.00000	3,008	32.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	32.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,501.00000	1,514	23.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			6.00000	6	23.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			25.00000	25	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,529.00000	1,517	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			4.00000	4	29.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,009.00000	2,996	29.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			1.00000	1	33.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,506.00000	4,493	33.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	37.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,005.00000	5,992	37.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,045.00000	6,058	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,545.00000	4,558	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,045.00000	3,058	32.16	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	3.55	Put		0.00000	0	32.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,551.00000	1,563	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	23.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		26.00000	27	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,481.00000	1,469	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		5.00000	5	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,959.00000	2,947	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	33.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,456.00000	4,443	33.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	37.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,955.00000	5,942	37.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		576.00000	586	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		81.00000	78	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		500.00000	509	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		105.00000	101	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		741.00000	752	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		45.00000	44	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		656.00000	667	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		61.00000	59	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		538.00000	547	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		92.00000	89	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		500.00000	509	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		105.00000	101	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		616.00000	626	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		70.00000	68	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		396.00000	403	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		151.00000	145	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		698.00000	709	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		53.00000	51	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,245.00000	3,258	30.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,246.00000	2,259	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		2.00000	2	31.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,757.00000	3,744	31.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,755.00000	5,742	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	43.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,755.00000	7,742	43.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,145.00000	4,158	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,145.00000	3,158	31.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,147.00000	2,159	28.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	28.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,158.00000	1,170	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		12.00000	12	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		16.00000	17	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,871.00000	1,858	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		2.00000	2	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,857.00000	3,844	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	37.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,855.00000	5,842	37.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	43.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,855.00000	7,842	43.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,095.00000	4,108	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,095.00000	3,108	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,097.00000	2,110	27.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		2.00000	2	27.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,109.00000	1,122	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		14.00000	13	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		15.00000	16	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,920.00000	1,908	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		2.00000	2	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,907.00000	3,894	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	0	37.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,905.00000	5,892	37.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	43.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,905.00000	7,892	43.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,045.00000	4,058	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,047.00000	2,060	27.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	2	27.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,060.00000	1,073	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		15.00000	15	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		14.00000	15	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,969.00000	1,957	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		2.00000	2	32.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,957.00000	3,944	32.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,955.00000	7,942	43.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,995.00000	4,008	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,998.00000	2,010	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		2.00000	2	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,012.00000	1,025	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		17.00000	17	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		14.00000	14	26.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,018.00000	2,006	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		2.00000	2	32.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,007.00000	3,994	32.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,005.00000	7,992	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,945.00000	3,958	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,945.00000	2,958	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,948.00000	1,960	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		965.00000	978	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		20.00000	20	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		13.00000	13	26.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,067.00000	2,055	26.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		2.00000	2	32.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,056.00000	4,044	32.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	38.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,055.00000	6,042	38.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,055.00000	8,042	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,195.00000	4,208	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,195.00000	3,208	31.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	31.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,197.00000	2,209	28.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	28.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,206.00000	1,219	21.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		11.00000	11	21.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		17.00000	17	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,822.00000	1,809	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		2.00000	2	32.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,807.00000	3,794	32.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	37.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,805.00000	5,792	37.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	43.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,805.00000	7,792	43.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,895.00000	3,908	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,896.00000	2,908	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,898.00000	1,911	26.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	3	26.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		919.00000	931	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		24.00000	23	19.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.70	Call			12.00000	12	26.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			2,117.00000	2,104	26.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			2.00000	2	32.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			4,106.00000	4,094	32.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	38.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			6,105.00000	6,092	38.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,105.00000	8,092	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,845.00000	3,858	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,846.00000	2,858	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,848.00000	1,861	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			3.00000	3	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			873.00000	886	19.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			28.00000	28	19.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			11.00000	12	26.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,166.00000	2,153	26.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			2.00000	2	33.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,156.00000	4,144	33.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	38.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,155.00000	6,142	38.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,155.00000	8,142	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,695.00000	3,708	27.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	27.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,696.00000	2,708	31.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	31.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,699.00000	1,712	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			4.00000	4	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			9.00000	10	27.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,314.00000	2,301	27.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			1.00000	1	33.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,306.00000	4,293	33.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	38.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,305.00000	6,292	38.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,305.00000	8,292	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,795.00000	3,808	26.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	26.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,796.00000	2,808	31.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	31.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,799.00000	1,811	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			3.00000	3	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			829.00000	840	19.05	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 14/12/2009 Currency Future	5.80	Put		33.00000	32	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		11.00000	11	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,215.00000	2,203	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		2.00000	2	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,206.00000	4,193	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	38.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,205.00000	6,192	38.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,205.00000	8,192	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,745.00000	3,758	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,749.00000	1,762	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		4.00000	4	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		784.00000	796	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		39.00000	38	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		10.00000	10	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,264.00000	2,252	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		2.00000	2	33.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,256.00000	4,243	33.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,255.00000	8,242	43.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.65700	6.64570		18.03	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		354.00000	357	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		359.00000	350	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		335.00000	338	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		390.00000	381	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		300.00000	303	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		455.00000	446	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		317.00000	320	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		422.00000	413	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		300.00000	303	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		455.00000	446	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		269.00000	272	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		524.00000	515	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		284.00000	287	18.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		489.00000	480	18.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		255.00000	257	19.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		560.00000	550	19.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		377.00000	380	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		331.00000	323	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		400.00000	404	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		304.00000	297	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		425.00000	429	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		279.00000	272	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		451.00000	455	17.67	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	6.45	Put		255.00000	248	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		335.00000	338	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		390.00000	381	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		377.00000	380	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		331.00000	323	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		478.00000	482	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		232.00000	225	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		535.00000	541	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		190.00000	184	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		242.00000	244	19.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		596.00000	587	19.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		218.00000	219	19.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		672.00000	662	19.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		598.00000	605	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		153.00000	148	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		632.00000	638	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		136.00000	131	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		566.00000	572	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		171.00000	165	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		506.00000	511	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		210.00000	204	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		702.00000	709	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		106.00000	102	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		739.00000	746	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		93.00000	89	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		666.00000	673	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		120.00000	116	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		598.00000	605	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		153.00000	148	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		535.00000	541	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		190.00000	184	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,246.00000	4,257	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,246.00000	3,257	27.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	0	27.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,251.00000	2,262	25.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,267.00000	1,278	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		70.00000	70	25.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,824.00000	1,813	25.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		8.00000	8	27.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,763.00000	3,751	27.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	3	31.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,757.00000	5,746	31.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	34.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,755.00000	7,744	34.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,146.00000	4,157	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,146.00000	3,157	28.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	0	28.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,152.00000	2,163	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		6.00000	6	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,170.00000	1,181	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		25.00000	24	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		65.00000	65	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,919.00000	1,908	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		8.00000	7	27.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,862.00000	3,850	27.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		2.00000	2	31.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,857.00000	5,845	31.77	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		7,855.00000	7,844	35.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,096.00000	4,107	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,097.00000	3,108	29.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	29.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,102.00000	2,114	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		7.00000	7	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,122.00000	1,132	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		27.00000	25	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		63.00000	63	25.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,967.00000	1,956	25.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		7.00000	7	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,911.00000	3,900	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	31.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,907.00000	5,895	31.89	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		7,905.00000	7,894	35.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,046.00000	4,057	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,047.00000	3,058	29.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	29.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,053.00000	2,064	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		7.00000	7	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,074.00000	1,084	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		28.00000	27	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		61.00000	61	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,015.00000	2,004	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		7.00000	7	27.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,961.00000	3,950	27.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		2.00000	2	32.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,957.00000	5,945	32.00	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		7,955.00000	7,944	35.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,074.00000	1,084	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		28.00000	27	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,946.00000	3,957	21.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	21.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,947.00000	2,958	29.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	29.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,954.00000	1,965	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		8.00000	8	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		982.00000	992	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		37.00000	35	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		56.00000	56	26.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,110.00000	2,099	26.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		6.00000	6	27.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,061.00000	4,049	27.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		2.00000	2	32.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,057.00000	6,045	32.19	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		8,055.00000	8,044	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,996.00000	4,007	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,997.00000	3,008	30.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	30.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,003.00000	2,015	23.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		8.00000	8	23.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,026.00000	1,036	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		31.00000	29	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		59.00000	59	26.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,063.00000	2,052	26.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		6.00000	6	27.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,011.00000	3,999	27.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		2.00000	2	32.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,007.00000	5,995	32.11	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		8,005.00000	7,994	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,196.00000	4,207	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,196.00000	3,207	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	0	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,201.00000	2,213	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		6.00000	6	25.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,219.00000	1,229	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		23.00000	22	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		67.00000	67	25.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,872.00000	1,860	25.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		8.00000	8	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,812.00000	3,801	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		3.00000	2	31.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,807.00000	5,795	31.66	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		7,805.00000	7,794	34.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,896.00000	3,907	21.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	21.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,897.00000	2,909	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		2.00000	2	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,905.00000	1,916	23.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		9.00000	9	23.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		939.00000	949	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		44.00000	42	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		53.00000	53	26.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,157.00000	2,146	26.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		6.00000	6	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,110.00000	4,099	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		2.00000	2	32.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,106.00000	6,095	32.27	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		8,105.00000	8,094	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,796.00000	3,807	22.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	22.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,798.00000	2,809	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,806.00000	1,817	22.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		10.00000	10	22.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		856.00000	865	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		60.00000	58	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		47.00000	47	26.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,252.00000	2,240	26.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		6.00000	6	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,210.00000	4,199	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	2	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,206.00000	6,195	32.42	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		8,205.00000	8,194	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,696.00000	3,707	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,698.00000	2,709	28.40	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	3.95	Put		2.00000	2	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,707.00000	1,719	21.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		12.00000	12	21.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		777.00000	785	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		81.00000	78	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		42.00000	42	26.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,347.00000	2,335	26.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		5.00000	5	28.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,310.00000	4,298	28.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		2.00000	2	32.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,306.00000	6,295	32.58	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		8,305.00000	8,294	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,746.00000	3,757	23.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	23.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,748.00000	2,759	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,757.00000	1,768	22.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		11.00000	11	22.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		816.00000	824	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		70.00000	67	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		45.00000	45	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,299.00000	2,288	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		5.00000	5	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,260.00000	4,248	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		2.00000	2	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,256.00000	6,245	32.50	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		8,255.00000	8,244	35.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,846.00000	3,857	22.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	22.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,847.00000	2,859	29.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		2.00000	2	29.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,855.00000	1,866	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		10.00000	9	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		897.00000	906	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		51.00000	49	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		50.00000	50	26.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,204.00000	2,193	26.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		6.00000	6	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,160.00000	4,149	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	32.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,156.00000	6,145	32.35	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		8,155.00000	8,144	35.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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Total for Derivatives:								234,417,751.28	5,310	1,206,395.00
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Grand Total:								234,417,751.28	5,310	1,206,395.00
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