



Daily MTM Report

Daily summary for 17/08/2009

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			7.52500	7.56000			0.00	0	0.00
R155 On 31/08/2011 Bond			7.54500	7.58000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.13500	8.17000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.68500	8.71000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.17000	8.22000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.65500	8.69500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.66000	8.70000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.19500	8.25000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.76000	8.80000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.76000	8.80000			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			8.26000	8.28000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			8.19600	8.12690		22.02	69,862,704.00	8,524	260,567.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		373.00000	418	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		97.00000	72	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		200.00000	223	22.09	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		223.00000	177	22.09	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		180.00000	197	22.02	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		253.00000	201	22.02	6,030,000.00	30	110.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		77.00000	81	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		550.00000	485	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		248.00000	281	22.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		171.00000	135	22.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		568.00000	624	22.82	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		41.00000	28	22.82	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		221.00000	251	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		194.00000	155	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		339.00000	381	22.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		112.00000	85	22.42	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		409.00000	457	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		82.00000	61	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		307.00000	346	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		130.00000	100	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		307.00000	346	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		130.00000	100	22.35	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		699.00000	761	23.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		22.00000	15	23.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		447.00000	497	22.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		70.00000	51	22.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		162.00000	177	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		285.00000	231	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		654.00000	714	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		27.00000	18	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		146.00000	159	22.67	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		319.00000	263	22.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		63.00000	65	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		636.00000	569	25.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.35	Call			131.00000	142	22.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			355.00000	296	22.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			118.00000	127	23.32	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			391.00000	331	23.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			276.00000	313	22.29	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			150.00000	117	22.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			37.00000	37	26.88	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			861.00000	791	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			106.00000	114	23.64	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			429.00000	368	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			96.00000	101	23.96	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			469.00000	405	23.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			886.00000	951	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			9.00000	5	23.28	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			56.00000	58	25.58	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			680.00000	612	25.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			106.00000	114	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			429.00000	368	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			70.00000	72	24.94	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			593.00000	526	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			51.00000	52	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			724.00000	656	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			63.00000	65	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			636.00000	569	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			86.00000	91	24.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			509.00000	445	24.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			41.00000	41	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			815.00000	745	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			31.00000	30	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			954.00000	884	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			23.00000	22	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,096.00000	1,026	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			19.00000	18	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,192.00000	1,122	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			16.00000	15	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,289.00000	1,219	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			17.00000	16	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,240.00000	1,170	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			10.00000	9	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,533.00000	1,463	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	1	33.75	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,275.00000	2,205	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			7.00000	6	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,680.00000	1,610	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			4.00000	3	32.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,927.00000	1,857	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		6.00000	6	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,729.00000	1,660	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		9.00000	8	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,582.00000	1,512	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		8.00000	7	31.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,631.00000	1,561	31.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		5.00000	5	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,778.00000	1,709	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		5.00000	5	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,778.00000	1,709	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		2.00000	2	33.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,125.00000	2,056	33.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		2.00000	2	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,175.00000	2,106	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		2.00000	2	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,225.00000	2,156	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		2.00000	2	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,225.00000	2,156	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		1.00000	1	34.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,374.00000	2,305	34.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		1.00000	1	34.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,574.00000	2,505	34.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		0.00000	0	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,824.00000	2,754	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	46.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,873.00000	4,804	46.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		1.00000	1	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,724.00000	2,655	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		1.00000	1	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,674.00000	2,605	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		1.00000	1	34.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,624.00000	2,555	34.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1.00000	1	33.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,324.00000	2,255	33.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		3.00000	2	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,076.00000	2,006	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1.00000	1	34.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,474.00000	2,405	34.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1.00000	1	34.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,524.00000	2,455	34.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		3.00000	3	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,976.00000	1,907	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		5.00000	4	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,828.00000	1,758	32.45	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	10.15	Call			3.00000	3	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,026.00000	1,957	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	1	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,424.00000	2,355	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	34.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,474.00000	2,405	34.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,724.00000	2,655	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	1	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,424.00000	2,355	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			2.00000	2	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,175.00000	2,106	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			3.00000	2	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,076.00000	2,006	33.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			4.00000	4	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,877.00000	1,808	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	36.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,173.00000	3,104	36.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			11.00000	10	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,484.00000	1,414	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			9.00000	8	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,582.00000	1,512	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			7.00000	6	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,680.00000	1,610	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	1	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,275.00000	2,205	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			12.00000	11	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,435.00000	1,365	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			10.00000	9	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,533.00000	1,463	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			13.00000	12	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,386.00000	1,316	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			3.00000	3	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,976.00000	1,907	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,774.00000	2,704	35.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	35.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,873.00000	2,804	35.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			3.00000	3	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,026.00000	1,957	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,923.00000	2,854	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	35.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,023.00000	2,954	35.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	34.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,674.00000	2,605	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,923.00000	2,854	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	0	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,123.00000	3,054	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,774.00000	2,704	35.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	35.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,973.00000	2,904	35.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		4.00000	3	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,927.00000	1,857	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	35.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,973.00000	2,904	35.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		0.00000	0	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,073.00000	3,004	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1.00000	1	34.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,524.00000	2,455	34.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	0	35.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,023.00000	2,954	35.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	36.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,223.00000	3,154	36.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		25.00000	24	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,048.00000	978	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		15.00000	13	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,338.00000	1,267	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		12.00000	11	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,435.00000	1,365	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		28.00000	27	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,001.00000	931	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		16.00000	15	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,289.00000	1,219	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		21.00000	20	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,144.00000	1,074	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		15.00000	13	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,338.00000	1,267	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		6.00000	6	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,729.00000	1,660	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		5.00000	4	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,828.00000	1,758	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		23.00000	22	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,096.00000	1,026	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		11.00000	10	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,484.00000	1,414	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		31.00000	30	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		954.00000	884	27.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.00	Call			34.00000	33	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			907.00000	837	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			28.00000	27	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,001.00000	931	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,727.00000	4,796	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,227.00000	3,296	38.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	38.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,727.00000	1,796	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			1.00000	0	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	42.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,273.00000	4,204	42.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	50.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,773.00000	5,704	50.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,273.00000	7,204	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,927.00000	4,996	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,427.00000	3,496	40.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	40.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,927.00000	1,996	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			486.00000	538	22.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			59.00000	42	22.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	41.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,073.00000	4,004	41.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	49.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,573.00000	5,504	49.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,073.00000	7,004	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,977.00000	5,046	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,477.00000	3,546	40.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	40.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,977.00000	2,046	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			526.00000	581	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			49.00000	35	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,023.00000	3,954	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	49.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,523.00000	5,454	49.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,023.00000	6,954	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			46.00000	46	26.23	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	8.85	Put		769.00000	700	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		17.00000	16	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,240.00000	1,170	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,229.00000	1,298	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		2.00000	2	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		745.00000	808	23.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		18.00000	12	23.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,428.00000	1,497	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		1.00000	1	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		934.00000	1,000	23.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		7.00000	4	23.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,478.00000	1,547	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		1.00000	1	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		982.00000	1,050	23.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		5.00000	4	23.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,528.00000	1,597	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		1.00000	1	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,031.00000	1,099	24.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		4.00000	3	24.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	38.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,473.00000	3,404	38.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	44.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,473.00000	4,404	44.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	38.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,573.00000	3,504	38.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	44.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,573.00000	4,504	44.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,378.00000	1,447	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		1.00000	1	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	39.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,623.00000	3,554	39.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	44.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,623.00000	4,554	44.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,329.00000	1,397	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		2.00000	1	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		838.00000	903	23.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		11.00000	7	23.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		409.00000	457	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		82.00000	61	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	39.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,673.00000	3,604	39.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	45.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,673.00000	4,604	45.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	38.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,523.00000	3,454	38.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	44.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,523.00000	4,454	44.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,628.00000	1,696	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			1.00000	0	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,130.00000	1,198	25.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			3.00000	2	25.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	37.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,373.00000	3,304	37.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	43.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,373.00000	4,304	43.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,678.00000	1,746	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			1.00000	0	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,179.00000	1,248	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			3.00000	2	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	37.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,323.00000	3,254	37.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	43.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,323.00000	4,254	43.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,827.00000	1,896	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	42.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,173.00000	4,104	42.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,877.00000	1,946	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	42.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,123.00000	4,054	42.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,777.00000	1,846	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,279.00000	1,347	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			2.00000	1	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			791.00000	855	23.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			14.00000	9	23.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	42.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,223.00000	4,154	42.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,227.00000	2,296	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	40.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,773.00000	3,704	40.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,277.00000	2,346	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			46.00000	46	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			769.00000	700	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	39.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,723.00000	3,654	39.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,277.00000	4,346	44.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,277.00000	3,346	38.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	38.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	50.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,723.00000	5,654	50.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,177.00000	4,246	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,177.00000	3,246	38.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	38.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,177.00000	2,246	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,179.00000	1,248	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			3.00000	2	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	50.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,823.00000	5,754	50.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			4,127.00000	4,196	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			3,127.00000	3,196	37.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	37.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			2,127.00000	2,196	33.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	33.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	50.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			5,873.00000	5,804	50.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			4,027.00000	4,096	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			3,027.00000	3,096	36.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	36.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			2,027.00000	2,096	33.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	33.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	51.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			5,973.00000	5,904	51.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,877.00000	3,946	43.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	43.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,877.00000	2,946	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,123.00000	6,054	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,827.00000	3,896	43.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	43.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,827.00000	2,896	35.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	35.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,173.00000	6,104	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,727.00000	3,796	42.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	42.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,727.00000	2,796	35.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	35.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	37.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,273.00000	3,204	37.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	45.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,773.00000	4,704	45.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,273.00000	6,204	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,777.00000	3,846	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,777.00000	2,846	35.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	45.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,723.00000	4,654	45.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,223.00000	6,154	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,927.00000	3,996	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,927.00000	2,996	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,073.00000	6,004	51.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,227.00000	4,296	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,327.00000	4,396	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,327.00000	3,396	39.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	39.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,327.00000	2,396	34.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,329.00000	1,397	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			2.00000	1	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	50.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,673.00000	5,604	50.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,377.00000	4,446	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,377.00000	3,446	39.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	39.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,377.00000	2,446	34.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	34.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	49.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,623.00000	5,554	49.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			4,077.00000	4,146	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			3,077.00000	3,146	37.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	37.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			2,077.00000	2,146	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			1,080.00000	1,149	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			3.00000	3	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	43.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			4,423.00000	4,354	43.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			5,923.00000	5,854	51.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			3,977.00000	4,046	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			2,977.00000	3,046	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	51.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			6,023.00000	5,954	51.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.33060		8.26030		21.81	12,595,867.20	1,512	85,171.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			732.00000	774	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			172.00000	144	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			425.00000	450	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			414.00000	369	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			178.00000	183	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,118.00000	1,053	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			448.00000	474	21.56	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			387.00000	344	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			448.00000	474	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			387.00000	344	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			386.00000	404	21.81	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			476.00000	424	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			12.00000	11	35.85	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,752.00000	4,681	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			522.00000	553	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			312.00000	273	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			64.00000	65	30.40	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,354.00000	2,284	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			21.00000	21	35.40	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,061.00000	3,990	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			606.00000	642	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			246.00000	211	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			103.00000	104	28.03	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,742.00000	1,673	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			549.00000	582	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			289.00000	251	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			496.00000	526	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			336.00000	295	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			522.00000	553	21.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Put		312.00000	273	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		991.00000	1,044	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		81.00000	63	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		636.00000	673	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		226.00000	193	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		254.00000	263	23.62	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		793.00000	733	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		577.00000	611	21.15	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		267.00000	231	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		278.00000	289	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		718.00000	659	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		472.00000	500	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		361.00000	319	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		405.00000	427	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		445.00000	396	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		368.00000	385	22.01	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		508.00000	455	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		335.00000	350	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		575.00000	519	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		320.00000	334	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		609.00000	553	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		351.00000	367	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		541.00000	487	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		577.00000	611	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		267.00000	231	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		405.00000	427	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		445.00000	396	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		351.00000	367	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		541.00000	487	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		386.00000	404	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		476.00000	424	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		139.00000	142	26.42	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,379.00000	1,311	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		320.00000	334	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		609.00000	553	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		305.00000	318	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		645.00000	587	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		305.00000	318	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		645.00000	587	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		266.00000	276	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		755.00000	695	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		291.00000	303	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		681.00000	623	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		952.00000	1,003	20.25	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		91.00000	72	20.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			232.00000	240	24.02	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			872.00000	809	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			222.00000	229	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			911.00000	848	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			232.00000	240	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			872.00000	809	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			243.00000	251	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			832.00000	771	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			278.00000	289	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			718.00000	659	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			212.00000	219	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			952.00000	888	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			186.00000	191	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,076.00000	1,011	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			164.00000	168	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,204.00000	1,137	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			151.00000	154	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,291.00000	1,224	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			145.00000	148	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,335.00000	1,267	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			164.00000	168	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,204.00000	1,137	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			134.00000	136	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,423.00000	1,356	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			145.00000	148	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,335.00000	1,267	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			110.00000	112	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,650.00000	1,581	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			86.00000	87	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,976.00000	1,906	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			95.00000	96	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,835.00000	1,766	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			106.00000	108	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,696.00000	1,627	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			106.00000	108	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,696.00000	1,627	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			92.00000	93	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,882.00000	1,812	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			75.00000	76	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,164.00000	2,095	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			69.00000	70	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,259.00000	2,190	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			66.00000	67	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,306.00000	2,237	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			62.00000	62	30.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,401.00000	2,332	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			53.00000	54	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,593.00000	2,523	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			45.00000	45	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,835.00000	2,764	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			46.00000	47	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,786.00000	2,716	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			50.00000	50	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,689.00000	2,619	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			77.00000	78	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,117.00000	2,048	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			72.00000	73	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,211.00000	2,142	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			59.00000	60	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,449.00000	2,380	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			55.00000	56	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,545.00000	2,475	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			53.00000	54	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,593.00000	2,523	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			83.00000	84	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,023.00000	1,953	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			89.00000	90	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,929.00000	1,859	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			64.00000	65	30.40	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,354.00000	2,284	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			57.00000	58	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,497.00000	2,427	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			89.00000	90	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,929.00000	1,859	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			42.00000	42	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,932.00000	2,861	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			43.00000	43	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,883.00000	2,813	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			38.00000	38	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,078.00000	3,007	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			41.00000	41	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,980.00000	2,910	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			21.00000	21	35.40	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,061.00000	3,990	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			32.00000	31	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,371.00000	3,301	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			34.00000	33	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,273.00000	3,203	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			25.00000	25	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,765.00000	3,694	34.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Call		19.00000	19	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,159.00000	4,089	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		14.00000	13	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,554.00000	4,483	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		10.00000	9	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,950.00000	4,879	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		27.00000	26	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,666.00000	3,596	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		15.00000	15	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,455.00000	4,384	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		11.00000	10	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,851.00000	4,780	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		194.00000	200	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,034.00000	969	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		119.00000	121	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,559.00000	1,490	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		24.00000	23	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,864.00000	3,793	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		9.00000	8	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,049.00000	4,978	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		129.00000	131	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,468.00000	1,400	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		83.00000	84	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,023.00000	1,953	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		36.00000	36	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,175.00000	3,105	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		17.00000	16	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,356.00000	4,286	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		254.00000	263	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		793.00000	733	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		28.00000	28	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,568.00000	3,497	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		7.00000	6	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,347.00000	5,276	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		18.00000	18	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,258.00000	4,187	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		11.00000	10	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,851.00000	4,780	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		7.00000	6	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,447.00000	5,375	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		30.00000	29	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,470.00000	3,399	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		13.00000	12	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,653.00000	4,582	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		8.00000	7	36.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,248.00000	5,176	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		23.00000	22	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,962.00000	3,892	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		14.00000	13	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,554.00000	4,483	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		9.00000	8	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,148.00000	5,077	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		157.00000	161	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,247.00000	1,180	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		99.00000	100	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,789.00000	1,719	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		29.00000	29	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,519.00000	3,448	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		20.00000	20	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,110.00000	4,040	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		12.00000	12	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,702.00000	4,631	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		8.00000	7	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,297.00000	5,226	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		28.00000	28	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,568.00000	3,497	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		171.00000	175	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,161.00000	1,095	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		45.00000	45	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,835.00000	2,764	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		31.00000	30	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,420.00000	3,350	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		22.00000	22	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,012.00000	3,941	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		14.00000	13	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,603.00000	4,532	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		194.00000	200	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,034.00000	969	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		24.00000	23	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,864.00000	3,793	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		115.00000	116	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,604.00000	1,536	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		48.00000	48	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,738.00000	2,668	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		33.00000	32	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,322.00000	3,252	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		23.00000	23	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,913.00000	3,842	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		10.00000	9	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,000.00000	4,928	35.97	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	11.30	Call			38.00000	38	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,078.00000	3,007	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			767.00000	810	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			156.00000	129	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			243.00000	251	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			832.00000	771	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			39.00000	39	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,029.00000	2,959	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			27.00000	27	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,617.00000	3,546	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			802.00000	847	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			141.00000	116	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			178.00000	183	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,118.00000	1,053	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			37.00000	37	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,127.00000	3,056	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			26.00000	25	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,716.00000	3,645	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			17.00000	17	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,307.00000	4,236	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			7.00000	6	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,496.00000	5,425	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			27.00000	26	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,666.00000	3,596	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			6.00000	5	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,646.00000	5,574	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			6.00000	5	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,546.00000	5,475	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			27.00000	27	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,617.00000	3,546	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			19.00000	19	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,208.00000	4,138	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			7.00000	6	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,397.00000	5,326	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			6.00000	4	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,745.00000	5,674	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			732.00000	774	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			172.00000	144	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			31.00000	30	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,420.00000	3,350	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			14.00000	13	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,603.00000	4,532	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			5.00000	4	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,795.00000	5,724	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			8.00000	7	36.07	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	13.45	Put		5,198.00000	5,127	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		699.00000	740	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		189.00000	159	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		9.00000	8	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,099.00000	5,027	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,073.00000	1,132	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		63.00000	52	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		291.00000	303	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		681.00000	623	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		16.00000	15	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,406.00000	4,335	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		12.00000	11	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,801.00000	4,730	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,117.00000	1,177	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		57.00000	47	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		838.00000	884	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		127.00000	104	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		222.00000	229	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		911.00000	848	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		52.00000	52	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,641.00000	2,571	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		33.00000	32	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,322.00000	3,252	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		9.00000	8	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,099.00000	5,027	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,032.00000	1,088	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		72.00000	57	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,391.00000	1,455	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		31.00000	25	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		732.00000	774	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		172.00000	144	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,438.00000	1,503	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		28.00000	22	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		86.00000	87	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,976.00000	1,906	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,344.00000	1,408	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		34.00000	28	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		699.00000	740	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		189.00000	159	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		81.00000	81	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,070.00000	2,000	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		20.00000	20	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,110.00000	4,040	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,344.00000	1,408	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		34.00000	28	21.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,485.00000	1,550	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			25.00000	20	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,710.00000	4,781	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,211.00000	3,281	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,724.00000	1,792	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			14.00000	11	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,291.00000	7,220	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,960.00000	5,031	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,461.00000	3,531	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	0	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,968.00000	2,037	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			8.00000	6	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			667.00000	706	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			207.00000	175	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,041.00000	6,971	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			16.00000	15	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,406.00000	4,335	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,261.00000	3,331	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,265.00000	2,334	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	4	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,298.00000	1,361	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			38.00000	31	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,464.00000	2,533	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			3.00000	2	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,343.00000	6,272	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	1	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,891.00000	6,821	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,511.00000	3,581	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	0	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,513.00000	2,583	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	2	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,532.00000	1,598	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			22.00000	18	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			2.00000	1	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,991.00000	6,921	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,411.00000	3,481	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,414.00000	2,484	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,091.00000	7,021	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,361.00000	3,431	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,364.00000	2,434	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	3	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,141.00000	7,070	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,611.00000	3,681	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,613.00000	2,683	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			3.00000	2	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,628.00000	1,694	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			18.00000	14	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,661.00000	3,731	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,663.00000	2,733	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,676.00000	1,743	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			16.00000	12	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	1	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,841.00000	6,771	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,811.00000	3,881	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,812.00000	2,882	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			2.00000	1	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,821.00000	1,889	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			11.00000	9	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			913.00000	962	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			102.00000	82	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			99.00000	100	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,789.00000	1,719	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			2.00000	2	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,692.00000	6,621	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,911.00000	3,981	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,912.00000	2,982	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	1	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,919.00000	1,987	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			9.00000	7	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			2.00000	2	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,592.00000	6,521	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,961.00000	4,031	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	35.19	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 14/12/2009 Currency Future	5.30	Call			2,962.00000	3,032	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			2.00000	2	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,542.00000	6,471	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			4,011.00000	4,081	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			3,012.00000	3,082	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			2,017.00000	2,086	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			7.00000	6	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			3.00000	2	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,492.00000	6,422	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,861.00000	3,931	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,862.00000	2,932	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	1	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,870.00000	1,938	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			10.00000	8	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			2.00000	2	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,642.00000	6,571	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,210.00000	4,281	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,215.00000	2,285	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	4	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,252.00000	1,315	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			42.00000	34	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			3.00000	3	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,293.00000	6,222	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,310.00000	4,381	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,311.00000	3,381	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,314.00000	2,384	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	3	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			35.00000	34	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,224.00000	3,154	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			4.00000	3	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,193.00000	6,122	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			6.00000	5	36.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,695.00000	5,624	36.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,690.00000	7,620	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			24.00000	24	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,814.00000	3,743	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	36.56	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	16.05	Put		7,790.00000	7,720	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		4,110.00000	4,181	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		3,111.00000	3,181	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		2,116.00000	2,185	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		6.00000	5	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		1,162.00000	1,223	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		52.00000	42	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		5.00000	4	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		5,895.00000	5,823	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		1.00000	0	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		7,890.00000	7,820	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		5.00000	4	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		5,994.00000	5,923	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		7,990.00000	7,920	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		4,060.00000	4,131	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		3,061.00000	3,132	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		2,066.00000	2,136	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		6.00000	5	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,117.00000	1,177	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		57.00000	47	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		5.00000	4	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		5,944.00000	5,873	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		7,940.00000	7,870	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		4.00000	3	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,144.00000	6,072	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,140.00000	8,070	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,190.00000	8,120	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,761.00000	3,831	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,762.00000	2,832	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	2	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,773.00000	1,840	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		12.00000	10	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		875.00000	923	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		114.00000	92	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		3.00000	3	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,243.00000	6,172	36.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,240.00000	8,170	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		4.00000	3	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,044.00000	5,973	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,040.00000	7,970	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,260.00000	4,331	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	1	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,740.00000	7,670	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,410.00000	4,481	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		6.00000	5	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,596.00000	5,524	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,590.00000	7,520	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		4,160.00000	4,231	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		3,161.00000	3,231	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		2,166.00000	2,235	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	4	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		1,207.00000	1,269	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		47.00000	38	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		5.00000	4	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		5,845.00000	5,773	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		1.00000	1	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		7,840.00000	7,770	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,360.00000	4,431	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		1.00000	1	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,640.00000	7,570	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		4.00000	3	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,094.00000	6,023	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,090.00000	8,020	36.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.46230	8.39090		21.73	220,019.80	26	2,846.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		956.00000	1,001	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		215.00000	188	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		580.00000	605	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		539.00000	493	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		559.00000	583	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		568.00000	521	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		251.00000	258	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,511.00000	1,446	25.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.50	Call			522.00000	542	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			631.00000	580	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			601.00000	628	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			510.00000	466	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			121.00000	123	29.50	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,780.00000	2,711	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			647.00000	676	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			456.00000	414	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			340.00000	351	23.93	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,099.00000	1,039	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			721.00000	755	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			381.00000	343	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			671.00000	702	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			430.00000	390	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			624.00000	652	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			483.00000	440	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			696.00000	728	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			405.00000	366	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			748.00000	783	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			357.00000	320	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			540.00000	562	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			599.00000	549	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			71.00000	72	32.61	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,980.00000	3,909	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			504.00000	524	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			663.00000	612	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			225.00000	230	26.13	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,684.00000	1,618	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			471.00000	489	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			730.00000	677	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			487.00000	506	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			696.00000	644	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			456.00000	473	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			765.00000	710	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			441.00000	457	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			800.00000	745	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			399.00000	413	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			908.00000	851	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			362.00000	374	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,021.00000	962	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			386.00000	400	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			945.00000	887	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			412.00000	427	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			871.00000	815	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			310.00000	319	24.40	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	9.30	Put			1,219.00000	1,157	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			291.00000	300	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,300.00000	1,238	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			266.00000	274	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,426.00000	1,361	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			283.00000	291	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,342.00000	1,278	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			251.00000	258	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,511.00000	1,446	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			98.00000	99	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,207.00000	3,137	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			259.00000	266	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,468.00000	1,403	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			219.00000	224	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,728.00000	1,661	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			202.00000	206	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,861.00000	1,794	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			178.00000	181	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,087.00000	2,019	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			197.00000	201	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,906.00000	1,838	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			213.00000	218	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,772.00000	1,705	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			213.00000	218	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,772.00000	1,705	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			192.00000	196	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,951.00000	1,883	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			192.00000	196	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,951.00000	1,883	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			160.00000	164	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,269.00000	2,201	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			156.00000	159	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,315.00000	2,247	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			165.00000	168	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,224.00000	2,156	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			152.00000	155	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,361.00000	2,293	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			141.00000	143	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,500.00000	2,431	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			124.00000	126	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,733.00000	2,664	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			110.00000	112	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,969.00000	2,899	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			113.00000	114	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,922.00000	2,852	29.88	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	11.10	Call			118.00000	120	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,827.00000	2,758	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			115.00000	117	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,875.00000	2,805	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			134.00000	136	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,593.00000	2,524	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			137.00000	139	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,546.00000	2,477	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			127.00000	129	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,686.00000	2,617	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			121.00000	123	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,780.00000	2,711	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			130.00000	132	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,639.00000	2,570	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			144.00000	147	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,453.00000	2,385	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			152.00000	155	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,361.00000	2,293	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			137.00000	139	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,546.00000	2,477	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			108.00000	109	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,017.00000	2,947	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			101.00000	102	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,150.00000	3,080	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			105.00000	106	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,064.00000	2,994	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			105.00000	106	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,064.00000	2,994	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			103.00000	104	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,112.00000	3,042	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			92.00000	93	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,351.00000	3,281	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			101.00000	102	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,160.00000	3,089	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			88.00000	89	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,447.00000	3,377	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			96.00000	97	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,255.00000	3,185	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			94.00000	95	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,303.00000	3,233	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			238.00000	244	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,597.00000	1,531	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			202.00000	206	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,861.00000	1,794	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			182.00000	186	27.38	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	10.25	Put		2,041.00000	1,973	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		173.00000	177	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,133.00000	2,064	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		64.00000	65	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,223.00000	4,152	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		274.00000	282	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,384.00000	1,320	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		94.00000	95	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,303.00000	3,233	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		41.00000	41	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,350.00000	5,278	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		300.00000	309	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,259.00000	1,197	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		134.00000	136	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,593.00000	2,524	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		43.00000	43	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,202.00000	5,131	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		319.00000	329	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,178.00000	1,117	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		45.00000	45	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,104.00000	5,032	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		329.00000	340	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,138.00000	1,078	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		118.00000	120	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,827.00000	2,758	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		45.00000	45	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,055.00000	4,983	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		351.00000	362	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,060.00000	1,000	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		47.00000	47	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,956.00000	4,885	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		85.00000	85	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,544.00000	3,473	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		37.00000	37	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,596.00000	5,525	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		244.00000	251	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,553.00000	1,488	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		90.00000	91	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,399.00000	3,329	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		87.00000	87	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,496.00000	3,425	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		38.00000	38	35.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,547.00000	5,475	35.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		85.00000	85	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,544.00000	3,473	31.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			81.00000	82	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,641.00000	3,570	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			78.00000	79	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,737.00000	3,667	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			35.00000	35	36.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,794.00000	5,722	36.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			231.00000	237	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,640.00000	1,574	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			108.00000	109	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,017.00000	2,947	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			87.00000	87	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,496.00000	3,425	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			83.00000	84	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,592.00000	3,521	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			37.00000	36	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,646.00000	5,574	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			39.00000	39	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,448.00000	5,377	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			310.00000	319	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,219.00000	1,157	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			44.00000	44	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,153.00000	5,081	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			426.00000	442	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			835.00000	779	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			49.00000	49	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,858.00000	4,787	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			386.00000	400	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			945.00000	887	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			148.00000	151	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,407.00000	2,339	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			115.00000	117	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,875.00000	2,805	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			46.00000	46	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,005.00000	4,934	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			130.00000	132	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,639.00000	2,570	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			103.00000	104	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,112.00000	3,042	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			42.00000	42	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,251.00000	5,180	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			156.00000	159	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,315.00000	2,247	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			148.00000	151	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,407.00000	2,339	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			48.00000	48	34.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,907.00000	4,836	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		374.00000	387	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		983.00000	924	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		41.00000	41	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,300.00000	5,229	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		50.00000	50	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,809.00000	4,738	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		169.00000	172	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,178.00000	2,110	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		53.00000	53	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,662.00000	4,591	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		173.00000	177	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,133.00000	2,064	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		54.00000	54	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,613.00000	4,542	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		57.00000	57	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,516.00000	4,445	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		187.00000	191	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,996.00000	1,928	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		178.00000	181	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,087.00000	2,019	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		55.00000	56	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,565.00000	4,493	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		207.00000	212	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,816.00000	1,750	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		66.00000	66	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,175.00000	4,104	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		231.00000	237	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,640.00000	1,574	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		69.00000	69	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,078.00000	4,007	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		775.00000	811	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		334.00000	299	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		70.00000	70	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,029.00000	3,958	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		197.00000	201	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,906.00000	1,838	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		187.00000	191	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,996.00000	1,928	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		60.00000	61	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,369.00000	4,298	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		225.00000	230	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,684.00000	1,618	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		67.00000	68	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,126.00000	4,055	32.99	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	7.90	Call			803.00000	841	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			312.00000	278	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			244.00000	251	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,553.00000	1,488	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			283.00000	291	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,342.00000	1,278	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			70.00000	70	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,029.00000	3,958	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			989.00000	1,035	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			198.00000	173	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,023.00000	1,071	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			182.00000	158	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			300.00000	309	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,259.00000	1,197	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			73.00000	73	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,932.00000	3,861	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,058.00000	1,107	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			167.00000	145	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,741.00000	4,812	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,245.00000	3,316	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	4	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,777.00000	1,842	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			36.00000	30	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			62.00000	62	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,321.00000	4,250	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			20.00000	19	37.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,279.00000	7,207	37.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,991.00000	5,062	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,494.00000	3,565	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	3	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,012.00000	2,080	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			21.00000	18	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			22.00000	21	37.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,031.00000	6,959	37.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,210.00000	1,266	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			119.00000	103	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			351.00000	362	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,060.00000	1,000	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			329.00000	340	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,138.00000	1,078	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			259.00000	266	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,468.00000	1,403	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			80.00000	80	31.87	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	12.00	Put		3,689.00000	3,618	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,295.00000	3,366	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		4.00000	3	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,305.00000	2,375	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		14.00000	13	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,376.00000	1,435	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		85.00000	73	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		77.00000	77	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,786.00000	3,715	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		51.00000	51	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,760.00000	4,689	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,444.00000	3,515	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		3.00000	3	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,453.00000	2,523	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		12.00000	11	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,506.00000	1,568	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		65.00000	55	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,502.00000	2,572	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		11.00000	10	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,550.00000	1,613	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		59.00000	50	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,544.00000	3,615	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	2	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,551.00000	2,622	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		11.00000	9	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,595.00000	1,658	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		54.00000	46	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		832.00000	871	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		291.00000	259	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,344.00000	3,415	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		4.00000	3	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,355.00000	2,424	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		14.00000	12	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,419.00000	1,479	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		78.00000	67	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,643.00000	3,714	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,650.00000	2,721	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		9.00000	8	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,685.00000	1,749	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		44.00000	37	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		892.00000	934	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		252.00000	222	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,693.00000	3,764	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	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	5.70	Call			2,700.00000	2,770	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			9.00000	8	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,731.00000	1,796	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			40.00000	34	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			924.00000	967	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			233.00000	205	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			74.00000	74	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,883.00000	3,812	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,843.00000	3,914	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	1	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,848.00000	2,919	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			7.00000	6	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,870.00000	1,937	20.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			29.00000	24	20.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			52.00000	52	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,711.00000	4,640	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,892.00000	3,964	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,898.00000	2,968	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			7.00000	6	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,917.00000	1,984	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			26.00000	22	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,992.00000	4,063	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,997.00000	3,068	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			6.00000	5	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,130.00000	1,184	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			139.00000	122	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,942.00000	4,013	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,947.00000	3,018	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			6.00000	6	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,964.00000	2,032	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			24.00000	19	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			1,094.00000	1,144	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			153.00000	132	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,793.00000	3,864	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,799.00000	2,869	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			8.00000	7	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,824.00000	1,889	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			33.00000	27	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			4,042.00000	4,113	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			3,046.00000	3,117	26.33	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 15/03/2010 Currency Future	5.35	Put		5.00000	5	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,061.00000	2,129	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		20.00000	17	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,170.00000	1,224	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		129.00000	112	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		4,192.00000	4,263	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	0	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		3,195.00000	3,266	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		4.00000	4	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		2,207.00000	2,277	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		16.00000	14	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,292.00000	1,349	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		101.00000	87	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,291.00000	4,363	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	0	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		63.00000	63	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,272.00000	4,201	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		35.00000	35	35.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,744.00000	5,673	35.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		17.00000	16	38.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,726.00000	7,654	38.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		34.00000	34	36.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		5,843.00000	5,772	36.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		16.00000	16	38.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		7,825.00000	7,754	38.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		4,092.00000	4,163	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		3,096.00000	3,167	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		5.00000	5	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		2,109.00000	2,178	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		19.00000	16	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		33.00000	33	36.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		5,942.00000	5,871	36.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		16.00000	15	38.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		7,925.00000	7,853	38.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		32.00000	32	36.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,041.00000	5,969	36.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		15.00000	15	38.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,024.00000	7,953	38.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		33.00000	32	36.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		5,992.00000	5,920	36.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		15.00000	15	38.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		7,974.00000	7,903	38.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		30.00000	30	36.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,189.00000	6,118	36.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call			14.00000	14	38.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,173.00000	8,101	38.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			29.00000	29	36.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,239.00000	6,167	36.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			14.00000	13	38.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,223.00000	8,151	38.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,743.00000	3,814	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,749.00000	2,820	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			8.00000	7	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			29.00000	29	36.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,288.00000	6,216	36.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			13.00000	13	38.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,272.00000	8,201	38.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			31.00000	31	36.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,090.00000	6,019	36.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			15.00000	15	38.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,074.00000	8,002	38.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			4,241.00000	4,313	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	0	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,256.00000	2,326	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			15.00000	14	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,334.00000	1,392	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			93.00000	80	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			75.00000	76	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			3,834.00000	3,763	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			16.00000	16	38.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			7,776.00000	7,704	38.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,341.00000	4,413	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			36.00000	36	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,695.00000	5,623	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			17.00000	17	38.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,676.00000	7,604	38.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,391.00000	4,463	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,394.00000	3,465	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,404.00000	2,474	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			13.00000	11	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,462.00000	1,523	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			71.00000	61	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			17.00000	17	38.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,626.00000	7,555	38.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			4,142.00000	4,213	30.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		3,146.00000	3,217	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		5.00000	4	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		2,158.00000	2,228	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		17.00000	15	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		1,251.00000	1,307	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		110.00000	95	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		34.00000	33	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		5,893.00000	5,821	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		16.00000	16	38.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		7,875.00000	7,803	38.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		31.00000	31	36.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,140.00000	6,068	36.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		14.00000	14	38.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,123.00000	8,052	38.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.59110	8.51830		21.79	773,199.00	90	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		321.00000	329	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,803.00000	1,738	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,156.00000	1,201	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		238.00000	210	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		728.00000	756	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		610.00000	565	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		687.00000	713	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		669.00000	622	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		707.00000	735	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		639.00000	593	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		668.00000	693	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		700.00000	652	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		632.00000	654	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		764.00000	713	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		139.00000	141	30.44	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,771.00000	3,700	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		772.00000	802	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		554.00000	511	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		426.00000	439	23.91	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,308.00000	1,248	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		818.00000	850	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		500.00000	459	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,032.00000	1,072	20.07	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		313.00000	281	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		795.00000	826	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		527.00000	485	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		472.00000	486	23.38	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,153.00000	1,095	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		750.00000	779	21.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.35	Put			582.00000	538	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			843.00000	875	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			474.00000	434	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			650.00000	673	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			732.00000	682	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			615.00000	636	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			797.00000	745	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			583.00000	602	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			864.00000	811	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			599.00000	619	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			830.00000	778	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			567.00000	586	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			899.00000	845	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			524.00000	540	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,005.00000	949	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			552.00000	570	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			934.00000	879	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			510.00000	526	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,042.00000	985	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			484.00000	499	23.25	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,116.00000	1,058	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			497.00000	512	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,079.00000	1,021	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			538.00000	555	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			969.00000	914	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			406.00000	417	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,388.00000	1,326	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			378.00000	388	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,509.00000	1,446	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			396.00000	407	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,428.00000	1,366	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			360.00000	369	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,592.00000	1,528	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			387.00000	397	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,468.00000	1,406	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			151.00000	153	29.90	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,533.00000	3,462	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			369.00000	378	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,550.00000	1,487	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			301.00000	308	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,933.00000	1,867	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			271.00000	277	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,153.00000	2,085	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			295.00000	301	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,976.00000	1,910	26.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			314.00000	322	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,846.00000	1,781	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			426.00000	439	23.91	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,308.00000	1,248	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			919.00000	955	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			401.00000	364	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			352.00000	361	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,634.00000	1,570	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			336.00000	344	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,718.00000	1,653	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			308.00000	315	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,889.00000	1,823	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			282.00000	288	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,064.00000	1,997	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			129.00000	130	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,010.00000	3,939	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			893.00000	928	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			425.00000	387	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			344.00000	352	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,676.00000	1,611	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			329.00000	337	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,760.00000	1,695	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			288.00000	295	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,020.00000	1,954	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			277.00000	282	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,108.00000	2,041	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			127.00000	128	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,059.00000	3,987	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			336.00000	344	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,718.00000	1,653	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			282.00000	288	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,064.00000	1,997	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			260.00000	265	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,242.00000	2,174	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			121.00000	123	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,202.00000	4,131	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			314.00000	322	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,846.00000	1,781	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			277.00000	282	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,108.00000	2,041	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			266.00000	271	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,197.00000	2,130	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			255.00000	260	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,286.00000	2,219	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			244.00000	249	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 14/06/2010 Currency Future	10.65	Put		2,376.00000	2,308	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		115.00000	116	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,346.00000	4,275	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		344.00000	352	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,676.00000	1,611	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		123.00000	124	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,155.00000	4,083	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,062.00000	1,103	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		293.00000	262	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		416.00000	428	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,348.00000	1,287	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		329.00000	337	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,760.00000	1,695	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,092.00000	1,135	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		274.00000	244	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		352.00000	361	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,634.00000	1,570	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		137.00000	139	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,819.00000	3,747	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,124.00000	1,168	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		256.00000	227	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		437.00000	450	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,269.00000	1,209	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		416.00000	428	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,348.00000	1,287	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		135.00000	136	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,867.00000	3,795	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		448.00000	462	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,230.00000	1,171	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,769.00000	4,841	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,277.00000	3,349	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		8.00000	8	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,837.00000	1,901	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		69.00000	60	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		191.00000	194	28.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,923.00000	2,853	28.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		74.00000	74	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,806.00000	5,733	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		49.00000	49	36.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,281.00000	7,208	36.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,018.00000	5,091	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,525.00000	3,597	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	6	26.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,063.00000	2,131	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			44.00000	40	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			211.00000	215	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,692.00000	2,624	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			125.00000	126	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,107.00000	4,035	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			79.00000	79	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,561.00000	5,488	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			52.00000	52	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,034.00000	6,961	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,337.00000	1,392	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			168.00000	151	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			460.00000	474	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,192.00000	1,133	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			396.00000	407	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,428.00000	1,366	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			154.00000	156	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,485.00000	3,415	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,326.00000	3,398	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			8.00000	7	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,348.00000	2,418	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			30.00000	27	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,455.00000	1,513	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			137.00000	122	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			195.00000	198	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,876.00000	2,807	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			99.00000	100	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,781.00000	4,709	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,541.00000	2,611	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			22.00000	20	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,621.00000	1,681	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			102.00000	90	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			146.00000	148	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,628.00000	3,557	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			106.00000	107	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,587.00000	4,516	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			184.00000	187	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,016.00000	2,946	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			131.00000	132	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,962.00000	3,891	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			95.00000	96	32.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,927.00000	4,855	32.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,574.00000	3,647	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,589.00000	2,660	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put		21.00000	19	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,663.00000	1,724	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		95.00000	83	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		946.00000	983	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		378.00000	342	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		177.00000	180	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,109.00000	3,039	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		92.00000	93	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,024.00000	4,952	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,425.00000	3,498	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	7	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,444.00000	2,514	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		26.00000	23	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,537.00000	1,596	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		119.00000	105	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		867.00000	901	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		449.00000	410	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		249.00000	255	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,331.00000	2,264	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		168.00000	170	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,249.00000	3,179	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		88.00000	89	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,170.00000	5,098	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,376.00000	3,448	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	7	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,396.00000	2,466	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		28.00000	25	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,496.00000	1,555	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		128.00000	113	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		165.00000	167	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,296.00000	3,226	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		119.00000	120	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,250.00000	4,179	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		87.00000	87	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,219.00000	5,146	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		239.00000	244	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,420.00000	2,353	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		162.00000	164	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,343.00000	3,273	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		117.00000	118	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,298.00000	4,227	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		86.00000	86	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,267.00000	5,195	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		174.00000	177	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,156.00000	3,086	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.50	Call			91.00000	91	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,072.00000	5,000	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,624.00000	3,696	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			6.00000	5	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,638.00000	2,708	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			19.00000	17	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,706.00000	1,768	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			88.00000	77	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			974.00000	1,012	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			356.00000	321	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			271.00000	277	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,153.00000	2,085	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			180.00000	183	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,062.00000	2,992	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			93.00000	94	32.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,975.00000	4,903	32.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,674.00000	3,746	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	5	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,686.00000	2,757	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			18.00000	16	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,749.00000	1,812	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			81.00000	71	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,002.00000	1,042	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			334.00000	301	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,723.00000	3,796	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,735.00000	2,806	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			17.00000	15	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,793.00000	1,856	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			75.00000	65	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			187.00000	191	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,969.00000	2,900	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			133.00000	134	30.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,914.00000	3,843	30.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			96.00000	97	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,878.00000	4,806	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,873.00000	3,945	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	4	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,882.00000	2,953	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			13.00000	12	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,926.00000	1,991	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			58.00000	50	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			199.00000	202	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,830.00000	2,761	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			101.00000	102	32.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,733.00000	4,661	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,922.00000	3,995	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,931.00000	3,002	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		12.00000	11	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,971.00000	2,037	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		53.00000	46	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		202.00000	206	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,784.00000	2,715	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		141.00000	143	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,723.00000	3,652	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		102.00000	104	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,684.00000	4,612	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,972.00000	4,044	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		4.00000	3	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,980.00000	3,052	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		11.00000	10	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,017.00000	2,084	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		49.00000	43	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,189.00000	1,238	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		221.00000	197	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		207.00000	211	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,738.00000	2,669	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		144.00000	145	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,675.00000	3,604	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		104.00000	105	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,636.00000	4,564	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,022.00000	4,094	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		4.00000	3	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,029.00000	3,101	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		11.00000	10	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,223.00000	1,276	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		205.00000	185	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,823.00000	3,895	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,833.00000	2,904	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	13	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,882.00000	1,946	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		63.00000	55	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		69.00000	70	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,051.00000	5,978	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		171.00000	173	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,202.00000	3,132	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		68.00000	69	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,100.00000	6,028	34.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			67.00000	68	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,149.00000	6,077	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			4,220.00000	4,293	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			3,227.00000	3,299	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			9.00000	8	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,252.00000	2,322	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			34.00000	31	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,376.00000	1,432	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			157.00000	141	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			113.00000	114	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,395.00000	4,323	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			73.00000	73	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			5,855.00000	5,782	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,270.00000	4,342	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	1	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,300.00000	2,370	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			32.00000	29	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,415.00000	1,472	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			147.00000	131	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			43.00000	43	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,775.00000	7,702	36.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			4,171.00000	4,243	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			3,177.00000	3,250	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			9.00000	9	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			2,205.00000	2,274	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			36.00000	33	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			72.00000	72	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			5,904.00000	5,831	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			42.00000	42	37.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			7,874.00000	7,801	37.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			4,071.00000	4,144	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	2	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			3,078.00000	3,151	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			10.00000	9	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			2,110.00000	2,179	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			42.00000	38	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,260.00000	1,314	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			192.00000	173	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			70.00000	70	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,002.00000	5,929	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			41.00000	41	37.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			7,973.00000	7,900	37.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			40.00000	40	37.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,072.00000	7,999	37.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		41.00000	41	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,023.00000	7,950	37.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		239.00000	244	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,420.00000	2,353	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		117.00000	118	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,298.00000	4,227	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		65.00000	66	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,247.00000	6,175	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		38.00000	38	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,219.00000	8,147	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		65.00000	66	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,247.00000	6,175	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,773.00000	3,846	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		5.00000	4	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,784.00000	2,855	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		16.00000	14	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		234.00000	239	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,465.00000	2,398	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		64.00000	65	35.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,296.00000	6,224	35.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		37.00000	37	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,268.00000	8,196	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		229.00000	234	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,511.00000	2,443	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		64.00000	64	35.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,345.00000	6,273	35.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		36.00000	37	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,318.00000	8,245	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		39.00000	40	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,121.00000	8,049	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		43.00000	43	37.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		7,825.00000	7,752	37.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,320.00000	4,392	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		75.00000	75	34.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,757.00000	5,684	34.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		44.00000	44	36.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,726.00000	7,653	36.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,370.00000	4,442	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		76.00000	76	34.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,708.00000	5,635	34.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		44.00000	44	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,676.00000	7,603	36.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future			13.36540	13.41940		19.13	1,042,501.20	78	26,335.00
£ / R On 14/09/2009 Currency Future	13.40	Call		299.00000	270	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		279.00000	305	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		299.00000	270	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		279.00000	305	19.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		279.00000	252	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		309.00000	336	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		242.00000	218	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		373.00000	403	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		211.00000	190	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		441.00000	474	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		211.00000	190	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		441.00000	474	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		327.00000	290	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		258.00000	275	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		421.00000	380	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		202.00000	214	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		489.00000	446	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		170.00000	181	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		600.00000	554	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		130.00000	138	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		525.00000	481	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		156.00000	165	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		638.00000	592	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		119.00000	126	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		718.00000	670	21.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		99.00000	105	21.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		562.00000	517	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		143.00000	151	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		421.00000	380	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		202.00000	214	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		327.00000	290	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		258.00000	275	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		226.00000	204	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		406.00000	438	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		260.00000	234	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		340.00000	369	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		357.00000	319	19.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		238.00000	253	19.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		455.00000	412	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		185.00000	197	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		489.00000	446	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		170.00000	181	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		638.00000	592	20.96	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 14/09/2009 Currency Future	12.90	Put			119.00000	126	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			388.00000	349	19.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			219.00000	233	19.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			455.00000	412	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			185.00000	197	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			760.00000	711	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			90.00000	96	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			678.00000	631	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			109.00000	115	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			114.00000	103	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			795.00000	838	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			171.00000	154	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			552.00000	589	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			149.00000	135	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			630.00000	669	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			160.00000	144	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			590.00000	629	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			149.00000	135	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			630.00000	669	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			122.00000	110	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			753.00000	795	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			94.00000	86	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			925.00000	970	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			100.00000	91	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			881.00000	926	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			114.00000	103	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			795.00000	838	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			83.00000	76	24.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,014.00000	1,060	24.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			74.00000	67	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,104.00000	1,152	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			69.00000	63	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,150.00000	1,198	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			88.00000	80	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			969.00000	1,015	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			47.00000	43	27.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,477.00000	1,528	27.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			36.00000	34	29.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,716.00000	1,768	29.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			22.00000	21	31.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,202.00000	2,255	31.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			28.00000	27	30.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,959.00000	2,012	30.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			31.00000	29	30.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,862.00000	1,914	30.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.15	Call			34.00000	32	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,765.00000	1,817	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			47.00000	43	27.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,477.00000	1,528	27.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			62.00000	57	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,242.00000	1,291	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			52.00000	48	27.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,382.00000	1,433	27.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			36.00000	34	29.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,716.00000	1,768	29.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			40.00000	37	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,620.00000	1,672	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			44.00000	41	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,525.00000	1,576	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			38.00000	35	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,668.00000	1,720	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			42.00000	39	28.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,572.00000	1,624	28.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			49.00000	46	27.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,430.00000	1,480	27.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			44.00000	41	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,525.00000	1,576	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			30.00000	28	30.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,910.00000	1,963	30.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			33.00000	31	29.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,813.00000	1,865	29.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			55.00000	51	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,335.00000	1,385	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			28.00000	27	30.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,959.00000	2,012	30.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			22.00000	21	31.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,202.00000	2,255	31.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			26.00000	24	31.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,056.00000	2,109	31.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			21.00000	20	32.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,251.00000	2,304	32.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			20.00000	19	32.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,300.00000	2,353	32.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			24.00000	23	31.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,105.00000	2,157	31.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			78.00000	71	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,059.00000	1,106	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			18.00000	17	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,398.00000	2,451	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			58.00000	54	26.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.65	Put			1,289.00000	1,338	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			49.00000	46	27.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,430.00000	1,480	27.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			27.00000	26	31.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,008.00000	2,060	31.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			88.00000	80	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			969.00000	1,015	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			131.00000	118	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			711.00000	752	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			140.00000	126	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			670.00000	710	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			107.00000	97	23.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			838.00000	882	23.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			65.00000	60	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,196.00000	1,244	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			30.00000	28	30.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,910.00000	1,963	30.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	15	33.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,497.00000	2,550	33.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			27.00000	26	31.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,008.00000	2,060	31.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			18.00000	17	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,398.00000	2,451	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	15	33.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,497.00000	2,550	33.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			15.00000	14	33.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,595.00000	2,648	33.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			13.00000	12	34.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,694.00000	2,747	34.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			38.00000	35	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,668.00000	1,720	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			23.00000	22	31.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,154.00000	2,206	31.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			19.00000	18	32.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,349.00000	2,402	32.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			23.00000	22	31.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,154.00000	2,206	31.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			17.00000	16	32.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,448.00000	2,500	32.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			15.00000	14	33.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,546.00000	2,599	33.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			14.00000	13	33.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,645.00000	2,698	33.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			78.00000	71	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,059.00000	1,106	25.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Call		11.00000	10	34.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,892.00000	2,945	34.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		107.00000	97	23.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		838.00000	882	23.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		58.00000	54	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,289.00000	1,338	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		34.00000	32	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,765.00000	1,817	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		62.00000	57	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,242.00000	1,291	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		183.00000	165	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		514.00000	550	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		160.00000	144	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		590.00000	629	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		122.00000	110	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		753.00000	795	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		65.00000	60	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,196.00000	1,244	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		171.00000	154	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		552.00000	589	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		196.00000	177	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		477.00000	512	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		83.00000	76	24.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,014.00000	1,060	24.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		226.00000	204	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		406.00000	438	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		5,319.00000	5,265	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,820.00000	3,766	38.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		0.00000	0	38.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		2,327.00000	2,273	32.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		8.00000	7	32.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		887.00000	837	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		68.00000	72	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		6.00000	5	38.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		3,687.00000	3,740	38.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		2.00000	2	44.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,183.00000	5,237	44.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		1.00000	1	50.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		6,682.00000	6,736	50.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,769.00000	5,715	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		4,269.00000	4,215	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,774.00000	2,720	35.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.65	Put		4.00000	4	35.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,301.00000	1,247	24.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		32.00000	32	24.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		8.00000	8	36.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,239.00000	3,292	36.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		3.00000	3	42.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,733.00000	4,787	42.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		1.00000	1	48.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,232.00000	6,286	48.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		6,019.00000	5,965	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,519.00000	4,465	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,022.00000	2,968	37.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		3.00000	3	37.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,541.00000	1,488	26.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		22.00000	22	26.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		10.00000	9	35.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,991.00000	3,044	35.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		3.00000	3	41.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,484.00000	4,538	41.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		1.00000	1	47.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,982.00000	6,036	47.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		844.00000	794	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		75.00000	79	21.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		975.00000	924	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		56.00000	59	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		801.00000	752	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		82.00000	87	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,020.00000	969	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		50.00000	53	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		931.00000	880	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		61.00000	65	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		678.00000	631	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		109.00000	115	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		801.00000	752	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		82.00000	87	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		3,520.00000	3,466	38.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		1.00000	1	38.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		2,525.00000	2,471	33.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		6.00000	6	33.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		7.00000	6	37.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		3,488.00000	3,541	37.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		2.00000	2	45.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		5,482.00000	5,536	45.19	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	20.90	Call			1.00000	1	54.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,482.00000	7,536	54.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,419.00000	4,365	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,421.00000	3,366	38.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			1.00000	1	38.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,426.00000	2,372	32.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			7.00000	6	32.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,445.00000	1,391	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			25.00000	26	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			6.00000	6	37.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,587.00000	3,640	37.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			2.00000	2	45.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,582.00000	5,636	45.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	54.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,582.00000	7,636	54.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,319.00000	4,265	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,321.00000	3,267	37.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			1.00000	1	37.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,349.00000	1,295	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			29.00000	30	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	2	45.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,682.00000	5,736	45.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	55.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,682.00000	7,736	55.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,271.00000	3,217	37.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			2.00000	2	37.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,277.00000	2,223	31.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			8.00000	8	31.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			6.00000	5	38.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,736.00000	3,790	38.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			1.00000	1	46.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,732.00000	5,786	46.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	55.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,732.00000	7,786	55.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			4,120.00000	4,066	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			3,122.00000	3,068	37.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			2.00000	2	37.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			2,129.00000	2,075	30.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			10.00000	10	30.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			1,159.00000	1,106	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			39.00000	40	23.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			5.00000	5	39.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.30	Put		3,886.00000	3,939	39.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		1.00000	1	46.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		5,882.00000	5,936	46.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		1.00000	1	55.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		7,882.00000	7,936	55.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		4,020.00000	3,966	38.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	38.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		2,031.00000	1,976	30.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		11.00000	11	30.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		1,065.00000	1,014	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		46.00000	48	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		5.00000	4	39.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		3,986.00000	4,039	39.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		1.00000	1	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		7,982.00000	8,036	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		3,970.00000	3,916	38.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	38.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		2,973.00000	2,919	36.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		3.00000	3	36.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		1,981.00000	1,927	29.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		12.00000	12	29.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		5.00000	4	39.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,035.00000	4,089	39.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		1.00000	1	47.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,032.00000	6,086	47.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		1.00000	1	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,031.00000	8,085	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,920.00000	3,866	38.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	38.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,923.00000	2,869	36.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		3.00000	3	36.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,932.00000	1,878	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		13.00000	13	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		5.00000	4	39.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,085.00000	4,139	39.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		1.00000	1	47.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,082.00000	6,136	47.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,081.00000	8,135	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,823.00000	2,769	35.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		4.00000	4	35.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,834.00000	1,780	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		15.00000	14	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		4.00000	4	40.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,185.00000	4,238	40.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.60	Call			1.00000	1	48.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,182.00000	6,236	48.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			1.00000	1	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,181.00000	8,235	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,870.00000	3,816	38.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	38.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,873.00000	2,819	36.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			4.00000	4	36.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,883.00000	1,829	28.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			14.00000	13	28.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			4.00000	4	40.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,135.00000	4,189	40.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			1.00000	1	47.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,132.00000	6,186	47.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			1.00000	1	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,131.00000	8,185	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			4,070.00000	4,016	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			3,072.00000	3,018	37.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			3.00000	3	37.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			2,080.00000	2,026	30.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			10.00000	10	30.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			1,112.00000	1,059	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			42.00000	44	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			5.00000	5	39.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			3,936.00000	3,989	39.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			1.00000	1	46.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			5,932.00000	5,986	46.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			1.00000	1	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			7,932.00000	7,986	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			4,219.00000	4,165	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			3,221.00000	3,167	37.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			2.00000	2	37.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			2,228.00000	2,174	31.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			9.00000	8	31.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			1,253.00000	1,200	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			34.00000	35	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			6.00000	5	38.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			3,786.00000	3,840	38.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			1.00000	1	46.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			5,782.00000	5,836	46.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	1	55.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			7,782.00000	7,836	55.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			4,469.00000	4,415	38.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,470.00000	3,416	38.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			1.00000	1	38.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,476.00000	2,421	33.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			6.00000	6	33.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,493.00000	1,439	26.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			24.00000	24	26.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			7.00000	6	37.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,537.00000	3,591	37.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			2.00000	2	45.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,532.00000	5,586	45.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	1	54.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,532.00000	7,586	54.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,619.00000	4,565	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,620.00000	3,566	38.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			1.00000	1	38.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,625.00000	2,570	34.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			5.00000	5	34.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,639.00000	1,585	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			19.00000	19	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			7.00000	7	36.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,388.00000	3,441	36.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			2.00000	2	44.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,382.00000	5,436	44.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	1	53.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,382.00000	7,436	53.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,669.00000	4,615	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,670.00000	3,616	38.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			1.00000	1	38.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,674.00000	2,620	34.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			5.00000	5	34.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,687.00000	1,633	27.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			18.00000	18	27.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			8.00000	7	36.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,338.00000	3,392	36.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			2.00000	2	44.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,332.00000	5,386	44.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			1.00000	1	53.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,332.00000	7,386	53.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			4,369.00000	4,315	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	38.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			3,371.00000	3,317	37.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			1.00000	1	37.97	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 14/09/2009 Currency Future	11.05	Call			2,376.00000	2,322	32.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			7.00000	7	32.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			1,397.00000	1,343	25.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			27.00000	28	25.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			6.00000	6	38.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			3,637.00000	3,690	38.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			2.00000	2	45.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			5,632.00000	5,686	45.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			1.00000	1	54.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			7,632.00000	7,686	54.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,770.00000	3,716	38.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	38.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,785.00000	1,731	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			16.00000	15	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			4.00000	4	40.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,235.00000	4,288	40.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			1.00000	1	56.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,231.00000	8,285	56.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.58480		13.63910		19.53	27,169.60	2	14,954.00
£ / R On 14/12/2009 Currency Future	13.65	Call			599.00000	581	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			610.00000	646	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			621.00000	601	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			582.00000	616	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			579.00000	562	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			640.00000	677	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			560.00000	544	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			671.00000	709	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			508.00000	493	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			768.00000	808	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			525.00000	509	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			735.00000	775	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			940.00000	909	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			300.00000	324	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			621.00000	601	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			582.00000	616	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			716.00000	691	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			477.00000	506	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			767.00000	741	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			428.00000	456	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			822.00000	794	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			383.00000	409	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			850.00000	822	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			361.00000	387	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			909.00000	879	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			320.00000	344	18.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.45	Call			691.00000	667	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			502.00000	532	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			599.00000	581	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			610.00000	646	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			542.00000	526	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			703.00000	742	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			525.00000	509	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			735.00000	775	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			560.00000	544	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			671.00000	709	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			667.00000	643	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			528.00000	559	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			716.00000	691	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			477.00000	506	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			741.00000	716	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			452.00000	481	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			822.00000	794	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			383.00000	409	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			850.00000	822	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			361.00000	387	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			879.00000	850	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			340.00000	365	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			579.00000	562	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			640.00000	677	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			691.00000	667	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			502.00000	532	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			643.00000	621	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			554.00000	586	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			879.00000	850	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			340.00000	365	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			971.00000	939	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			282.00000	305	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			621.00000	601	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			582.00000	616	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			391.00000	380	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,052.00000	1,095	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			475.00000	462	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			836.00000	877	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			460.00000	447	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			871.00000	912	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			460.00000	447	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			871.00000	912	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			445.00000	433	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			906.00000	948	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			404.00000	393	21.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.25	Put			1,015.00000	1,058	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			355.00000	346	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,166.00000	1,211	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			379.00000	368	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,090.00000	1,133	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			367.00000	357	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,128.00000	1,172	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			344.00000	335	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,205.00000	1,250	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			269.00000	262	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,530.00000	1,577	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			277.00000	270	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,488.00000	1,535	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			323.00000	315	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,284.00000	1,330	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			304.00000	296	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,365.00000	1,411	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			286.00000	278	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,446.00000	1,493	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			253.00000	247	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,614.00000	1,662	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			238.00000	233	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,699.00000	1,748	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			225.00000	219	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,786.00000	1,835	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			180.00000	173	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,140.00000	2,189	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			445.00000	433	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			906.00000	948	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			417.00000	405	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			978.00000	1,021	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			508.00000	493	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			768.00000	808	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			323.00000	315	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,284.00000	1,330	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			431.00000	419	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			942.00000	984	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			333.00000	325	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,244.00000	1,290	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			313.00000	305	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,324.00000	1,370	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			294.00000	287	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,405.00000	1,452	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			232.00000	226	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,742.00000	1,791	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Call			525.00000	509	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			735.00000	775	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			491.00000	477	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			802.00000	842	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			431.00000	419	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			942.00000	984	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			333.00000	325	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,244.00000	1,290	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			261.00000	254	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,572.00000	1,619	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			313.00000	305	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,324.00000	1,370	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			246.00000	239	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,656.00000	1,705	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			367.00000	357	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,128.00000	1,172	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			269.00000	262	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,530.00000	1,577	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			379.00000	368	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,090.00000	1,133	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,340.00000	5,286	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,854.00000	3,800	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			15.00000	15	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,387.00000	2,333	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			48.00000	49	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,069.00000	1,035	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			230.00000	251	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			156.00000	149	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,317.00000	2,364	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			49.00000	46	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,710.00000	3,761	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			27.00000	27	29.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,187.00000	5,242	29.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			18.00000	17	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,679.00000	6,733	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,789.00000	5,735	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,297.00000	4,243	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			7.00000	8	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,825.00000	2,770	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			35.00000	36	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,423.00000	1,376	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			134.00000	141	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			206.00000	201	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 14/12/2009 Currency Future	15.35	Put		1,917.00000	1,967	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		69.00000	66	25.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,280.00000	3,331	25.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		30.00000	30	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		4,741.00000	4,795	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		21.00000	20	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,232.00000	6,286	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		6,039.00000	5,985	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,544.00000	4,490	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		5.00000	5	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		3,069.00000	3,015	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		30.00000	30	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,641.00000	1,593	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		102.00000	108	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		84.00000	80	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,045.00000	3,095	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		32.00000	32	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,493.00000	4,547	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		23.00000	22	31.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		5,984.00000	6,038	31.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,003.00000	971	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		264.00000	286	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,214.00000	1,173	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		175.00000	189	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,138.00000	1,103	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		199.00000	218	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,003.00000	971	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		264.00000	286	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,103.00000	1,069	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		214.00000	234	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,036.00000	1,003	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		247.00000	268	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		794.00000	767	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		405.00000	432	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		475.00000	462	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		836.00000	877	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		741.00000	716	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		452.00000	481	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		445.00000	433	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		906.00000	948	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		491.00000	477	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		802.00000	842	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		667.00000	643	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		528.00000	559	19.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Call			3,558.00000	3,504	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			19.00000	20	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,581.00000	2,527	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			42.00000	42	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			57.00000	54	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,518.00000	3,569	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			25.00000	25	30.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,486.00000	5,540	30.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			14.00000	13	34.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,475.00000	7,529	34.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,445.00000	4,391	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	6	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,460.00000	3,406	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			21.00000	21	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,484.00000	2,430	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			45.00000	45	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,553.00000	1,505	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			114.00000	120	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			53.00000	50	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,614.00000	3,665	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			24.00000	24	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,585.00000	5,640	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			13.00000	13	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,574.00000	7,628	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,313.00000	3,259	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			24.00000	24	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,339.00000	2,285	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			50.00000	50	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			47.00000	44	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,758.00000	3,810	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			24.00000	24	30.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,735.00000	5,789	30.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			13.00000	13	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,724.00000	7,778	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,346.00000	4,292	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	8	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,362.00000	3,308	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			23.00000	23	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,466.00000	1,419	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			127.00000	134	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			212.00000	207	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,873.00000	1,922	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			24.00000	24	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,685.00000	5,739	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			13.00000	13	34.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.30	Put		7,674.00000	7,728	34.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		4,149.00000	4,096	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	11	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		3,166.00000	3,113	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		27.00000	28	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		2,194.00000	2,141	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		55.00000	56	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		1,297.00000	1,251	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		158.00000	166	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		190.00000	185	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,051.00000	2,100	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		42.00000	39	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		3,903.00000	3,955	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		23.00000	23	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		5,884.00000	5,938	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		12.00000	12	34.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		7,873.00000	7,927	34.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		4,002.00000	3,948	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		13.00000	13	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		3,020.00000	2,966	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		31.00000	31	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		2,051.00000	2,000	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		62.00000	65	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		1,174.00000	1,138	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		185.00000	203	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		175.00000	167	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,186.00000	2,232	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		37.00000	37	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,048.00000	4,102	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		22.00000	22	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,033.00000	6,087	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		12.00000	11	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,023.00000	8,076	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,953.00000	3,899	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		14.00000	14	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,971.00000	2,917	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		32.00000	32	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		2,004.00000	1,954	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		65.00000	69	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		168.00000	161	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,229.00000	2,276	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		36.00000	36	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,097.00000	4,151	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		22.00000	22	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,083.00000	6,137	31.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Call			11.00000	11	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,072.00000	8,126	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,903.00000	3,849	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			14.00000	14	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,922.00000	2,868	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			33.00000	33	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,958.00000	1,908	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			69.00000	73	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			162.00000	155	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,273.00000	2,320	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			36.00000	35	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,147.00000	4,201	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			22.00000	21	31.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,132.00000	6,186	31.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			11.00000	10	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,122.00000	8,176	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,805.00000	3,751	28.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			15.00000	16	28.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,866.00000	1,816	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			77.00000	82	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			150.00000	143	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,361.00000	2,409	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			35.00000	34	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,245.00000	4,299	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			10.00000	10	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,221.00000	8,275	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,873.00000	2,819	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			34.00000	34	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,912.00000	1,862	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			73.00000	77	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			35.00000	35	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,196.00000	4,250	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			21.00000	21	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,182.00000	6,236	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			11.00000	10	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,171.00000	8,225	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			4,100.00000	4,047	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			11.00000	12	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			3,118.00000	3,064	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			28.00000	29	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			2,146.00000	2,093	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			57.00000	58	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			1,255.00000	1,210	18.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			166.00000	175	18.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			185.00000	180	24.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.55	Put		2,095.00000	2,145	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		40.00000	38	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		3,951.00000	4,003	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		23.00000	23	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		5,934.00000	5,988	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		12.00000	12	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		7,923.00000	7,977	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		4,198.00000	4,145	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	10	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		3,215.00000	3,161	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		26.00000	27	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		2,242.00000	2,189	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		53.00000	54	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		1,339.00000	1,292	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		150.00000	157	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		195.00000	190	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,006.00000	2,056	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		43.00000	41	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		3,854.00000	3,906	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		23.00000	23	31.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		5,834.00000	5,889	31.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		12.00000	12	34.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		7,823.00000	7,877	34.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,593.00000	4,539	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		4.00000	5	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,608.00000	3,554	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		18.00000	19	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,630.00000	2,576	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		41.00000	41	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,686.00000	1,637	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		97.00000	102	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		246.00000	239	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,656.00000	1,705	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		59.00000	56	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,470.00000	3,521	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		25.00000	25	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,436.00000	5,490	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		14.00000	14	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,425.00000	7,479	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,643.00000	4,589	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		4.00000	4	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,657.00000	3,603	27.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		18.00000	18	27.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,678.00000	2,624	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		39.00000	39	23.36	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	12.00	Call			1,731.00000	1,681	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			92.00000	97	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			62.00000	59	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			3,422.00000	3,474	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			25.00000	25	29.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,386.00000	5,441	29.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			14.00000	14	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,375.00000	7,429	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			4,494.00000	4,440	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			5.00000	6	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			3,509.00000	3,455	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			20.00000	21	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			2,533.00000	2,479	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			43.00000	44	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,597.00000	1,549	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			108.00000	114	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			232.00000	226	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,742.00000	1,791	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			55.00000	52	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			3,566.00000	3,617	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			25.00000	25	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			5,535.00000	5,590	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			13.00000	13	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			7,524.00000	7,578	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			4,395.00000	4,342	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			6.00000	7	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			3,411.00000	3,357	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			22.00000	22	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			2,436.00000	2,382	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			46.00000	47	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			1,510.00000	1,462	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			121.00000	127	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			219.00000	213	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			1,829.00000	1,878	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			51.00000	48	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			3,662.00000	3,713	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			24.00000	24	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			5,635.00000	5,689	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			13.00000	13	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			7,624.00000	7,678	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			4,247.00000	4,194	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			8.00000	9	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			3,264.00000	3,210	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			25.00000	26	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			2,291.00000	2,237	21.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.40	Put		52.00000	52	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		1,381.00000	1,334	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		142.00000	149	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		201.00000	196	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		1,961.00000	2,011	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		45.00000	43	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		3,806.00000	3,858	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		23.00000	24	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		5,784.00000	5,839	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		12.00000	12	34.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		7,773.00000	7,828	34.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		4,051.00000	3,997	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		12.00000	13	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		2,098.00000	2,046	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		59.00000	61	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		38.00000	37	25.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		3,999.00000	4,052	25.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		12.00000	11	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		7,973.00000	8,027	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,755.00000	3,701	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		16.00000	16	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,776.00000	2,722	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		37.00000	37	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,821.00000	1,771	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		82.00000	86	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		144.00000	138	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,405.00000	2,453	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		34.00000	34	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,295.00000	4,349	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		20.00000	20	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,281.00000	6,335	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		10.00000	9	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,271.00000	8,325	34.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.79820	13.85400		19.75	0.00	0	62.00
£ / R On 15/03/2010 Currency Future	13.85	Call		817.00000	804	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		813.00000	856	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		798.00000	785	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		844.00000	887	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		761.00000	749	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		907.00000	951	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		709.00000	699	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,005.00000	1,051	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		726.00000	715	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		972.00000	1,017	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,869.00000	2,815	20.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.05	Put		65.00000	67	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		838.00000	823	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		784.00000	825	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,715.00000	4,660	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		11.00000	12	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		903.00000	886	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		699.00000	738	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		949.00000	931	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		645.00000	683	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,303.00000	1,275	18.37	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		349.00000	377	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		1,022.00000	1,002	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		568.00000	604	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		551.00000	544	21.51	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,397.00000	1,446	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		972.00000	954	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		618.00000	656	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		1,047.00000	1,027	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		543.00000	578	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		1,127.00000	1,104	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		473.00000	506	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		1,100.00000	1,078	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		496.00000	530	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		743.00000	732	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		939.00000	984	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		779.00000	767	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		875.00000	919	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		859.00000	844	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		755.00000	795	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		925.00000	908	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		671.00000	710	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		997.00000	978	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		593.00000	629	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		1,073.00000	1,052	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		519.00000	554	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		880.00000	865	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		726.00000	767	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,374.00000	4,319	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		20.00000	21	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,401.00000	3,346	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		47.00000	48	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,438.00000	2,387	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		84.00000	89	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,583.00000	1,548	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		229.00000	250	18.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Call			603.00000	595	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,249.00000	1,297	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			390.00000	387	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,036.00000	2,089	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			257.00000	255	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			2,903.00000	2,957	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			173.00000	172	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,819.00000	3,874	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,277.00000	4,222	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			23.00000	24	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,304.00000	3,249	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			50.00000	51	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,343.00000	2,293	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			89.00000	94	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,510.00000	1,475	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			256.00000	277	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			576.00000	569	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,322.00000	1,371	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			375.00000	372	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,121.00000	2,174	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			247.00000	245	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			2,993.00000	3,047	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			167.00000	166	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,913.00000	3,968	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,180.00000	4,126	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			26.00000	28	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,207.00000	3,152	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			53.00000	54	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,248.00000	2,199	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			94.00000	101	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,438.00000	1,405	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			284.00000	307	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			360.00000	357	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,206.00000	2,259	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			237.00000	235	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,083.00000	3,137	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			161.00000	160	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,007.00000	4,062	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,084.00000	4,030	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			30.00000	32	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,110.00000	3,055	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			56.00000	57	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,154.00000	2,106	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			100.00000	108	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,368.00000	1,337	18.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put		314.00000	339	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		527.00000	521	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,473.00000	1,522	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		346.00000	344	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,292.00000	2,345	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		227.00000	226	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,173.00000	3,228	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		155.00000	154	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,101.00000	4,156	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,938.00000	3,883	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		34.00000	35	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,965.00000	2,911	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		61.00000	62	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,021.00000	1,979	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		117.00000	131	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,272.00000	1,245	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		368.00000	397	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		493.00000	488	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,589.00000	1,639	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		325.00000	322	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,421.00000	2,474	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		214.00000	213	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,310.00000	3,364	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		146.00000	144	26.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,242.00000	4,296	26.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		4,037.00000	3,981	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		33.00000	33	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		3,062.00000	3,007	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		58.00000	59	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,107.00000	2,063	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		103.00000	115	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,334.00000	1,306	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		330.00000	357	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		515.00000	509	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,511.00000	1,561	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		339.00000	336	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,335.00000	2,388	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		223.00000	221	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,219.00000	3,273	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		152.00000	151	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,148.00000	4,203	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,325.00000	4,271	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		21.00000	23	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,353.00000	3,298	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		49.00000	49	22.35	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	11.55	Call			2,390.00000	2,340	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			86.00000	91	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,546.00000	1,511	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			242.00000	263	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			589.00000	582	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,285.00000	1,334	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			383.00000	379	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,079.00000	2,131	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			252.00000	250	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			2,948.00000	3,002	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			170.00000	169	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,866.00000	3,921	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,132.00000	4,078	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			28.00000	30	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,159.00000	3,103	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			55.00000	55	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,201.00000	2,152	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			97.00000	104	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,403.00000	1,371	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			299.00000	322	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			538.00000	532	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,434.00000	1,484	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			353.00000	350	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,249.00000	2,302	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			232.00000	230	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,128.00000	3,182	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			158.00000	157	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,054.00000	4,109	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,228.00000	4,174	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			24.00000	26	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,256.00000	3,200	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			52.00000	52	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,295.00000	2,246	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			91.00000	98	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,473.00000	1,440	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			269.00000	292	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			563.00000	556	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,359.00000	1,408	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			367.00000	364	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,163.00000	2,216	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			242.00000	240	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,038.00000	3,092	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			164.00000	163	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			3,960.00000	4,015	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,987.00000	3,932	24.80	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	9.90	Put			33.00000	34	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			3,014.00000	2,959	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			60.00000	61	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			2,064.00000	2,021	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			110.00000	123	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			504.00000	498	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,550.00000	1,600	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			332.00000	329	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,378.00000	2,431	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			218.00000	217	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,264.00000	3,319	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			149.00000	148	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,195.00000	4,249	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			880.00000	865	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			726.00000	767	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,568.00000	4,514	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			14.00000	15	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,596.00000	3,541	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			42.00000	43	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,629.00000	2,576	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			75.00000	78	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,736.00000	1,698	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			182.00000	200	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			661.00000	652	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,107.00000	1,154	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			424.00000	420	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			1,870.00000	1,922	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			279.00000	277	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			2,725.00000	2,779	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			187.00000	186	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,633.00000	3,687	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			80.00000	79	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,526.00000	5,581	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			35.00000	35	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,481.00000	7,537	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,422.00000	4,368	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			18.00000	19	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,450.00000	3,395	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			46.00000	47	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,485.00000	2,434	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			81.00000	86	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,621.00000	1,585	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			217.00000	236	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			399.00000	395	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			1,995.00000	2,047	22.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.45	Call			176.00000	175	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,772.00000	3,827	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			75.00000	74	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,671.00000	5,726	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			33.00000	33	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,629.00000	7,685	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			71.00000	71	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,767.00000	5,823	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			31.00000	32	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			7,727.00000	7,783	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			70.00000	69	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			5,816.00000	5,871	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			31.00000	31	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			7,777.00000	7,833	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			66.00000	65	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			5,962.00000	6,017	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			29.00000	29	29.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			7,925.00000	7,981	29.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			63.00000	62	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,059.00000	6,114	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			28.00000	28	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,024.00000	8,080	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			62.00000	61	28.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,108.00000	6,163	28.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			27.00000	27	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,073.00000	8,129	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			60.00000	60	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,156.00000	6,212	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			27.00000	26	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,123.00000	8,178	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,841.00000	3,785	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			37.00000	37	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,938.00000	1,897	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			134.00000	149	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			1,212.00000	1,187	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			408.00000	439	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			311.00000	308	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,507.00000	2,560	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			139.00000	138	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,335.00000	4,390	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			58.00000	57	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,254.00000	6,309	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			25.00000	25	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,221.00000	8,277	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			64.00000	64	27.99	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	19.80	Put		6,010.00000	6,066	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		29.00000	29	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		7,975.00000	8,030	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		68.00000	68	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		5,864.00000	5,920	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		30.00000	30	29.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		7,826.00000	7,882	29.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,471.00000	4,416	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		17.00000	18	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,499.00000	3,444	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		45.00000	45	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,533.00000	2,481	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		79.00000	83	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,659.00000	1,622	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		205.00000	224	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		407.00000	403	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		1,953.00000	2,005	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		180.00000	179	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		3,726.00000	3,781	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		76.00000	76	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,622.00000	5,677	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		33.00000	33	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,579.00000	7,635	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,617.00000	4,562	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		13.00000	14	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,645.00000	3,590	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		41.00000	42	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,676.00000	2,624	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		72.00000	75	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,776.00000	1,737	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		172.00000	189	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		433.00000	429	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		1,829.00000	1,881	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		190.00000	189	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,586.00000	3,641	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		81.00000	81	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,477.00000	5,533	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		35.00000	35	29.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,431.00000	7,487	29.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,666.00000	4,611	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		12.00000	13	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,694.00000	3,639	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		40.00000	40	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,724.00000	2,671	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		70.00000	73	20.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.20	Call		1,816.00000	1,776	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		162.00000	178	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		443.00000	438	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		1,789.00000	1,840	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		194.00000	193	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,540.00000	3,595	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		83.00000	83	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,429.00000	5,484	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		36.00000	36	29.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,382.00000	7,438	29.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,519.00000	4,465	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		15.00000	17	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,547.00000	3,492	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		43.00000	44	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,581.00000	2,529	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		77.00000	80	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,697.00000	1,660	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		193.00000	212	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		415.00000	412	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		1,911.00000	1,963	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		183.00000	182	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		3,679.00000	3,734	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		78.00000	77	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,574.00000	5,629	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		34.00000	34	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,530.00000	7,586	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		73.00000	72	27.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		5,719.00000	5,774	27.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		32.00000	32	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		7,678.00000	7,734	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,792.00000	3,736	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		38.00000	38	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,821.00000	2,767	20.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		67.00000	69	20.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,897.00000	1,856	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		143.00000	158	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		1,183.00000	1,159	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		429.00000	461	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		304.00000	302	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		2,550.00000	2,603	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		136.00000	135	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,382.00000	4,436	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		57.00000	56	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,303.00000	6,358	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		24.00000	24	29.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.10	Put		8,270.00000	8,326	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,743.00000	3,688	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		39.00000	39	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,772.00000	2,719	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		68.00000	71	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,856.00000	1,816	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		152.00000	168	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		1,155.00000	1,131	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		451.00000	483	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		298.00000	295	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		2,594.00000	2,647	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		133.00000	132	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		4,429.00000	4,483	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		55.00000	55	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		6,351.00000	6,407	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		24.00000	24	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		8,320.00000	8,376	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,889.00000	3,834	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		35.00000	36	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,917.00000	2,863	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		63.00000	64	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,979.00000	1,938	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		125.00000	140	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		1,242.00000	1,216	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		388.00000	418	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		318.00000	315	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,464.00000	2,517	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		142.00000	141	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,288.00000	4,343	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		59.00000	59	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,205.00000	6,260	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		26.00000	26	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,172.00000	8,228	29.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.00430	14.06160		19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		998.00000	985	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		987.00000	1,031	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		961.00000	949	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,049.00000	1,095	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		943.00000	931	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,081.00000	1,127	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		891.00000	880	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,179.00000	1,226	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		908.00000	897	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,146.00000	1,193	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,288.00000	1,268	18.86	0.00	0	12,265.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.40	Put		627.00000	663	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,080.00000	1,064	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		868.00000	910	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		305.00000	303	24.94	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,743.00000	3,799	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,123.00000	1,106	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		811.00000	852	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,191.00000	1,173	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		729.00000	768	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,145.00000	1,128	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		783.00000	824	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,215.00000	1,196	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		703.00000	742	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,263.00000	1,243	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		652.00000	689	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,168.00000	1,150	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		756.00000	796	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,059.00000	1,044	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		897.00000	940	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		980.00000	967	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,018.00000	1,063	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		925.00000	914	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,114.00000	1,160	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,038.00000	1,024	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		927.00000	970	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,101.00000	1,085	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		839.00000	881	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,038.00000	1,024	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		927.00000	970	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,018.00000	1,004	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		956.00000	1,000	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,059.00000	1,044	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		897.00000	940	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,145.00000	1,128	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		783.00000	824	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,239.00000	1,219	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		677.00000	715	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,367.00000	1,344	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		555.00000	590	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,314.00000	1,293	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		602.00000	638	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		811.00000	803	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,350.00000	1,398	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,969.00000	1,931	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		257.00000	276	18.12	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 14/06/2010 Currency Future	12.85	Call		1,610.00000	1,579	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		398.00000	424	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		621.00000	615	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		1,909.00000	1,961	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		443.00000	440	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,732.00000	2,786	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		319.00000	318	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,608.00000	3,663	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		235.00000	234	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,523.00000	4,579	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,007.00000	1,968	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		245.00000	264	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,644.00000	1,612	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		382.00000	408	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,340.00000	1,318	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		579.00000	614	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		631.00000	626	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,870.00000	1,922	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		451.00000	448	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,689.00000	2,743	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		324.00000	323	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,563.00000	3,618	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		239.00000	237	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,477.00000	4,533	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,468.00000	5,411	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		6.00000	7	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,014.00000	3,957	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		52.00000	53	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,591.00000	2,541	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		129.00000	137	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,450.00000	1,425	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		488.00000	521	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		484.00000	480	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,522.00000	2,576	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		296.00000	294	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,834.00000	3,890	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		187.00000	186	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,225.00000	5,282	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		119.00000	118	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,657.00000	6,714	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,914.00000	5,857	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		3.00000	3	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,442.00000	4,387	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		31.00000	33	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,996.00000	2,942	18.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Put		84.00000	88	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,748.00000	1,714	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		337.00000	360	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		561.00000	556	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,149.00000	2,202	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		340.00000	338	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,428.00000	3,484	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		214.00000	213	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,802.00000	4,859	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		138.00000	137	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,226.00000	6,283	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,163.00000	6,106	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		2.00000	2	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,683.00000	4,627	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		22.00000	23	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,233.00000	3,177	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		72.00000	72	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,931.00000	1,894	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		270.00000	289	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		610.00000	605	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		1,948.00000	2,001	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		369.00000	366	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,207.00000	3,262	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		231.00000	230	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,570.00000	4,626	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		149.00000	148	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		5,987.00000	6,044	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,587.00000	4,531	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		25.00000	27	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,623.00000	3,566	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		61.00000	62	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,679.00000	2,629	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		118.00000	125	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,857.00000	1,821	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		295.00000	316	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		842.00000	833	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,281.00000	1,328	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		590.00000	585	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,028.00000	2,081	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		421.00000	418	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		2,860.00000	2,914	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,721.00000	3,664	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		59.00000	60	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,769.00000	2,717	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		107.00000	113	18.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.40	Call			874.00000	864	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,213.00000	1,260	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			436.00000	433	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,774.00000	2,828	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			314.00000	313	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,653.00000	3,708	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,732.00000	4,676	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			20.00000	22	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,769.00000	3,713	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			58.00000	58	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,814.00000	2,762	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			102.00000	108	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			300.00000	299	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,789.00000	3,844	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			768.00000	760	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,456.00000	1,506	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			542.00000	538	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,231.00000	2,284	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			387.00000	385	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,076.00000	3,131	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			282.00000	281	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			3,971.00000	4,027	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			702.00000	695	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,640.00000	1,691	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			500.00000	497	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,438.00000	2,493	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			357.00000	355	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,295.00000	3,351	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			262.00000	261	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,201.00000	4,257	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,347.00000	4,292	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			35.00000	37	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,379.00000	3,323	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			68.00000	68	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,459.00000	2,412	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			148.00000	158	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,678.00000	1,646	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			367.00000	391	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			642.00000	637	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,831.00000	1,883	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			459.00000	456	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,647.00000	2,701	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			329.00000	328	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,518.00000	3,573	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			243.00000	241	25.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Put		4,431.00000	4,487	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,204.00000	4,149	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		43.00000	45	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,330.00000	2,285	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		169.00000	180	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,576.00000	1,546	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		415.00000	442	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,157.00000	4,102	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		45.00000	48	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,185.00000	3,128	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		73.00000	74	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,288.00000	2,243	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		176.00000	189	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,543.00000	1,513	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		432.00000	459	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		600.00000	595	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		1,988.00000	2,041	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		428.00000	425	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,817.00000	2,871	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		309.00000	308	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,698.00000	3,754	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		228.00000	227	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,616.00000	4,672	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,063.00000	4,006	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		51.00000	52	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,088.00000	3,034	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		76.00000	79	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,203.00000	2,162	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		192.00000	207	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,478.00000	1,453	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		467.00000	499	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		580.00000	575	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,068.00000	2,121	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		414.00000	411	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,903.00000	2,957	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		221.00000	220	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,709.00000	4,765	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,965.00000	3,908	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		53.00000	54	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,124.00000	2,083	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		212.00000	229	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,422.00000	1,398	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		510.00000	543	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		401.00000	398	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		2,989.00000	3,044	23.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Call			291.00000	290	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,879.00000	3,935	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,252.00000	4,197	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			40.00000	42	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,282.00000	3,225	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			70.00000	71	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,373.00000	2,327	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			162.00000	173	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,395.00000	4,339	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			33.00000	35	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,428.00000	3,371	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			66.00000	67	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,503.00000	2,455	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			141.00000	151	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,713.00000	1,680	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			352.00000	376	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			654.00000	648	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,792.00000	1,844	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			467.00000	463	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,605.00000	2,659	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			335.00000	333	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,473.00000	3,529	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			246.00000	245	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,385.00000	4,441	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,428.00000	3,371	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			66.00000	67	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,503.00000	2,455	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			141.00000	151	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,713.00000	1,680	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			352.00000	376	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			654.00000	648	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,792.00000	1,844	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,110.00000	4,055	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			48.00000	51	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,136.00000	3,080	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			75.00000	75	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,245.00000	2,201	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			184.00000	197	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,511.00000	1,481	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			449.00000	477	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			224.00000	223	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,663.00000	4,719	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			3,042.00000	2,988	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			80.00000	84	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			2,163.00000	2,122	18.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.10	Put			202.00000	218	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			570.00000	566	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,108.00000	2,161	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			407.00000	405	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			2,946.00000	3,000	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			217.00000	216	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			4,756.00000	4,812	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,538.00000	4,483	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			27.00000	29	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,574.00000	3,518	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			63.00000	63	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,635.00000	2,585	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			123.00000	131	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,820.00000	1,785	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			309.00000	331	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			689.00000	683	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,678.00000	1,728	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			492.00000	488	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,481.00000	2,534	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			351.00000	349	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,340.00000	3,395	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			259.00000	257	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,247.00000	4,303	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			164.00000	163	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,652.00000	5,709	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			88.00000	87	28.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,576.00000	7,633	28.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,477.00000	3,420	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			65.00000	66	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,547.00000	2,498	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			135.00000	144	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			159.00000	159	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			5,748.00000	5,805	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			85.00000	85	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			7,673.00000	7,730	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			155.00000	155	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			5,843.00000	5,900	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			82.00000	82	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			7,771.00000	7,828	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			4,299.00000	4,244	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			38.00000	40	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			3,331.00000	3,274	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			69.00000	70	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			2,416.00000	2,369	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			155.00000	165	18.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.80	Call			533.00000	530	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,272.00000	2,325	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			278.00000	277	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,017.00000	4,073	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			153.00000	152	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			5,891.00000	5,948	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			81.00000	81	28.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			7,820.00000	7,877	28.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,185.00000	3,128	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			73.00000	74	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,288.00000	2,243	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			176.00000	189	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,543.00000	1,513	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			432.00000	459	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			508.00000	505	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,397.00000	2,451	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			266.00000	265	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,155.00000	4,211	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			147.00000	146	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,035.00000	6,092	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			77.00000	77	28.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			7,966.00000	8,023	28.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			508.00000	505	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,397.00000	2,451	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			145.00000	144	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,083.00000	6,140	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			76.00000	76	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,015.00000	8,072	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			475.00000	472	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,564.00000	2,617	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			250.00000	249	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,339.00000	4,395	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			72.00000	72	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,161.00000	8,217	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,916.00000	3,859	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			54.00000	55	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,950.00000	2,897	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			88.00000	93	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			2,084.00000	2,044	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			223.00000	240	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,394.00000	1,371	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			532.00000	566	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			136.00000	135	27.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,274.00000	6,331	27.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			71.00000	70	28.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.20	Put		8,209.00000	8,266	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,818.00000	3,762	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		57.00000	57	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,859.00000	2,807	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		98.00000	103	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		131.00000	131	27.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,370.00000	6,426	27.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		68.00000	67	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,306.00000	8,363	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,867.00000	3,811	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		56.00000	56	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,905.00000	2,852	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		93.00000	98	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		2,046.00000	2,006	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		234.00000	252	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		133.00000	133	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,322.00000	6,379	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		69.00000	69	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,258.00000	8,314	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		254.00000	253	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,293.00000	4,349	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		140.00000	140	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,179.00000	6,235	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		74.00000	73	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,112.00000	8,169	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		516.00000	513	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,355.00000	2,409	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		270.00000	269	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,109.00000	4,165	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		79.00000	79	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		7,917.00000	7,974	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,635.00000	4,579	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		23.00000	25	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,672.00000	3,615	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		60.00000	61	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,724.00000	2,673	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		112.00000	119	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,894.00000	1,857	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		282.00000	303	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		169.00000	168	26.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		5,557.00000	5,614	26.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		90.00000	90	28.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,479.00000	7,536	28.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		171.00000	171	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,510.00000	5,566	26.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.40	Call		92.00000	92	28.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,430.00000	7,487	28.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,490.00000	4,435	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		29.00000	31	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,525.00000	3,469	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		64.00000	64	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,784.00000	1,749	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		323.00000	345	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		162.00000	161	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		5,700.00000	5,757	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		86.00000	86	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,625.00000	7,682	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		551.00000	547	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,190.00000	2,243	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		287.00000	285	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		3,925.00000	3,981	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		157.00000	157	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		5,796.00000	5,852	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		84.00000	83	28.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		7,722.00000	7,779	28.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		525.00000	521	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,313.00000	2,367	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		274.00000	273	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,063.00000	4,119	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		151.00000	150	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		5,939.00000	5,996	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		80.00000	80	28.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		7,868.00000	7,925	28.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		129.00000	128	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,418.00000	6,474	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		66.00000	66	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,355.00000	8,412	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		143.00000	142	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,131.00000	6,188	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		75.00000	75	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,064.00000	8,120	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.52970	11.56260		18.93	299,772.20	26	21,091.00
€ / R On 14/09/2009 Currency Future	11.55	Call		252.00000	235	19.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		239.00000	255	19.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		232.00000	216	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		269.00000	286	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		310.00000	285	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		197.00000	205	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		213.00000	198	19.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.65	Put			300.00000	318	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			341.00000	316	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			179.00000	186	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			443.00000	416	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			131.00000	137	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			480.00000	453	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			117.00000	123	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			596.00000	568	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			84.00000	88	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			518.00000	490	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			105.00000	110	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			518.00000	490	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			105.00000	110	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			637.00000	609	21.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			75.00000	79	21.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			556.00000	528	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			94.00000	99	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			341.00000	316	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			179.00000	186	19.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			213.00000	198	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			300.00000	318	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			196.00000	182	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			333.00000	352	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			232.00000	216	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			269.00000	286	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			280.00000	256	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			218.00000	226	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			408.00000	381	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			145.00000	152	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			53.00000	49	24.88	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			991.00000	1,019	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			374.00000	348	19.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			161.00000	168	19.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			310.00000	285	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			197.00000	205	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			374.00000	348	19.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			161.00000	168	19.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			165.00000	153	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			403.00000	424	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			152.00000	141	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			439.00000	461	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			180.00000	167	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			367.00000	387	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			140.00000	129	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			477.00000	500	21.31	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	12.00	Call			118.00000	109	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			555.00000	579	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			128.00000	119	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			516.00000	539	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			109.00000	100	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			596.00000	621	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			100.00000	92	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			637.00000	663	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			62.00000	57	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			899.00000	927	24.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			72.00000	67	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			810.00000	837	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			78.00000	72	23.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			766.00000	793	23.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			57.00000	53	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			945.00000	973	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			46.00000	42	25.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,083.00000	1,113	25.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			43.00000	39	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,130.00000	1,160	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			34.00000	32	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,272.00000	1,302	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			26.00000	24	27.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,464.00000	1,495	27.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			20.00000	19	29.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,658.00000	1,689	29.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			22.00000	20	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,609.00000	1,640	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			22.00000	20	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,609.00000	1,640	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			14.00000	13	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,952.00000	1,984	30.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			14.00000	13	31.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,001.00000	2,033	31.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			15.00000	14	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,903.00000	1,935	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			16.00000	15	30.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,854.00000	1,885	30.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			17.00000	16	29.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,805.00000	1,836	29.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			17.00000	16	29.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,805.00000	1,836	29.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			19.00000	18	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,707.00000	1,738	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			11.00000	10	31.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.70	Put		2,149.00000	2,181	31.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		9.00000	8	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,297.00000	2,329	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		9.00000	8	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,346.00000	2,378	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		13.00000	12	31.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,050.00000	2,082	31.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		18.00000	17	29.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,756.00000	1,787	29.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		18.00000	17	29.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,756.00000	1,787	29.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		16.00000	15	30.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,854.00000	1,885	30.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		25.00000	23	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,512.00000	1,543	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		11.00000	10	31.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,198.00000	2,230	31.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		12.00000	11	31.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,099.00000	2,131	31.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		9.00000	8	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,346.00000	2,378	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		8.00000	7	32.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,396.00000	2,428	32.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		8.00000	7	33.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,445.00000	2,477	33.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		7.00000	6	33.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,544.00000	2,577	33.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		10.00000	9	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,247.00000	2,279	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		23.00000	21	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,561.00000	1,592	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		6.00000	6	33.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,643.00000	2,676	33.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		3.00000	3	36.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,290.00000	3,323	36.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		10.00000	9	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,247.00000	2,279	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		7.00000	6	33.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,544.00000	2,577	33.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		5.00000	5	34.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,743.00000	2,775	34.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		5.00000	4	34.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,842.00000	2,875	34.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		4.00000	4	35.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,942.00000	2,974	35.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.60	Call		4.00000	4	35.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,041.00000	3,074	35.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		13.00000	12	31.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,050.00000	2,082	31.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		5.00000	5	34.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,743.00000	2,775	34.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		5.00000	4	34.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,842.00000	2,875	34.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		40.00000	37	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,177.00000	1,207	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		34.00000	32	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,272.00000	1,302	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		30.00000	28	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,367.00000	1,398	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		14.00000	13	31.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,001.00000	2,033	31.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		7.00000	7	33.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,495.00000	2,527	33.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		6.00000	6	33.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,594.00000	2,626	33.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		6.00000	5	34.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,693.00000	2,726	34.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		23.00000	21	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,561.00000	1,592	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		30.00000	28	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,367.00000	1,398	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		32.00000	30	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,320.00000	1,350	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		28.00000	26	27.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,415.00000	1,446	27.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		9.00000	8	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,297.00000	2,329	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		25.00000	23	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,512.00000	1,543	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		12.00000	11	31.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,099.00000	2,131	31.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		37.00000	34	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,224.00000	1,254	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		46.00000	42	25.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,083.00000	1,113	25.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		67.00000	62	23.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		854.00000	882	23.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		49.00000	46	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,037.00000	1,066	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		92.00000	85	22.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.15	Put			680.00000	705	22.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			67.00000	62	23.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			854.00000	882	23.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			32.00000	30	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,320.00000	1,350	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			100.00000	92	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			637.00000	663	22.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			85.00000	78	23.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			722.00000	749	23.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			92.00000	85	22.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			680.00000	705	22.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			43.00000	39	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,130.00000	1,160	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,163.00000	5,130	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	7.90	Call			3,663.00000	3,630	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,166.00000	2,132	30.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			3.00000	2	30.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			721.00000	692	21.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			59.00000	63	21.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			2.00000	2	39.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,839.00000	3,872	39.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	46.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,338.00000	5,371	46.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	44.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,838.00000	6,870	44.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,463.00000	5,430	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,963.00000	3,930	27.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	27.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,464.00000	2,430	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	0	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			990.00000	960	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			28.00000	30	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			2.00000	2	37.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,540.00000	3,572	37.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	45.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,038.00000	5,071	45.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	46.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,538.00000	6,570	46.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,613.00000	5,580	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,113.00000	4,080	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	27.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.95	Call			2,614.00000	2,580	28.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	0	28.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,133.00000	1,101	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			20.00000	22	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			3.00000	3	37.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,390.00000	3,423	37.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	44.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,888.00000	4,921	44.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			1.00000	0	47.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,388.00000	6,420	47.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			140.00000	129	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			477.00000	500	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			152.00000	141	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			439.00000	461	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			679.00000	650	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			66.00000	70	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			853.00000	824	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			41.00000	44	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			765.00000	735	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			52.00000	56	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			899.00000	869	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			36.00000	39	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			809.00000	779	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			46.00000	50	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,563.00000	4,530	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,563.00000	3,530	26.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	26.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,564.00000	2,530	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	0	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,572.00000	1,539	27.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			9.00000	10	27.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			3.00000	2	37.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,440.00000	3,473	37.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	47.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,438.00000	5,471	47.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	40.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,438.00000	7,470	40.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,413.00000	4,380	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,413.00000	3,380	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,414.00000	2,380	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			2.00000	1	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,424.00000	1,392	26.17	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	10.15	Put			12.00000	12	26.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	2	38.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,590.00000	3,622	38.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	47.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,588.00000	5,621	47.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	39.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,588.00000	7,620	39.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			4,313.00000	4,280	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			3,313.00000	3,280	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			2,315.00000	2,281	30.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			2.00000	1	30.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			1,327.00000	1,295	25.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			14.00000	15	25.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			2.00000	2	38.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			3,690.00000	3,722	38.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			1.00000	1	48.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			5,688.00000	5,721	48.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	39.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			7,688.00000	7,720	39.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			4,263.00000	4,230	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			3,263.00000	3,230	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			2,265.00000	2,231	30.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			2.00000	1	30.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			1,278.00000	1,246	24.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			15.00000	16	24.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			2.00000	2	38.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			3,739.00000	3,772	38.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			1.00000	1	48.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			5,738.00000	5,771	48.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	38.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			7,738.00000	7,770	38.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			4,063.00000	4,030	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			3,063.00000	3,030	25.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	25.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			2,066.00000	2,034	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			4.00000	4	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			1,085.00000	1,053	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			22.00000	24	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			2.00000	2	39.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			3,939.00000	3,972	39.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.50	Call			1.00000	1	49.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			5,938.00000	5,971	49.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	37.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			7,938.00000	7,970	37.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			4,013.00000	3,980	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			3,013.00000	2,980	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			2,017.00000	1,984	30.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			4.00000	4	30.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			1,037.00000	1,007	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			24.00000	27	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			2.00000	2	39.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			3,989.00000	4,022	39.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			1.00000	1	49.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			5,988.00000	6,021	49.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			7,988.00000	8,020	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,963.00000	2,930	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,967.00000	1,935	30.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			5.00000	5	30.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			2.00000	1	40.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,039.00000	4,072	40.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			1.00000	1	49.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,038.00000	6,071	49.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,038.00000	8,070	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,863.00000	3,830	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,863.00000	2,830	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			1.00000	0	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,868.00000	1,835	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			5.00000	6	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			1.00000	1	40.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,139.00000	4,172	40.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			1.00000	0	48.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,138.00000	6,171	48.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,138.00000	8,170	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,913.00000	3,880	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,913.00000	2,880	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,918.00000	1,885	30.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.65	Put			5.00000	5	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			944.00000	914	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			32.00000	34	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			2.00000	1	40.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,089.00000	4,122	40.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			1.00000	0	48.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,088.00000	6,121	48.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,088.00000	8,120	37.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			4,163.00000	4,130	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			3,163.00000	3,130	26.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	26.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			1,181.00000	1,149	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			18.00000	20	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			1.00000	1	49.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			5,838.00000	5,871	49.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	38.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			7,838.00000	7,870	38.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			4,363.00000	4,330	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			3,363.00000	3,330	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			2,364.00000	2,330	29.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			2.00000	1	29.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			1,375.00000	1,343	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			13.00000	14	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			2.00000	2	38.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			3,640.00000	3,672	38.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			1.00000	1	48.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			5,638.00000	5,671	48.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	39.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			7,638.00000	7,670	39.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			4,513.00000	4,480	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,513.00000	3,480	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,514.00000	2,480	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			1.00000	0	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,522.00000	1,490	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			10.00000	10	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			3.00000	2	37.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,490.00000	3,523	37.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			1.00000	1	47.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			5,488.00000	5,521	47.49	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	19.05	Call		0.00000	0	40.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,488.00000	7,520	40.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		3,113.00000	3,080	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call		2,116.00000	2,083	31.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		3.00000	3	31.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		2.00000	2	39.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		3,889.00000	3,922	39.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		1.00000	1	49.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		5,888.00000	5,921	49.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	37.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		7,888.00000	7,920	37.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.71860	11.75180		19.25	609,367.20	52	13,418.00
€ / R On 14/12/2009 Currency Future	11.75	Call		515.00000	503	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		514.00000	534	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		496.00000	484	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		544.00000	565	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		561.00000	545	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		459.00000	477	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		460.00000	449	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		608.00000	630	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		585.00000	569	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		433.00000	450	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		688.00000	670	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		336.00000	352	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		367.00000	358	20.81	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		815.00000	840	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		69.00000	67	26.74	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,918.00000	2,948	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		775.00000	756	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		273.00000	287	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		661.00000	644	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		359.00000	375	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		716.00000	698	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		314.00000	329	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		806.00000	786	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		254.00000	267	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		478.00000	466	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		576.00000	597	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		538.00000	523	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		486.00000	504	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		635.00000	618	18.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		383.00000	399	18.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		745.00000	726	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		293.00000	308	18.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.55	Call			609.00000	593	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			407.00000	424	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			426.00000	416	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			674.00000	697	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			410.00000	401	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			709.00000	732	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			395.00000	386	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			744.00000	767	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			443.00000	432	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			641.00000	663	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			381.00000	372	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			779.00000	803	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			354.00000	345	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			852.00000	877	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			285.00000	278	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,083.00000	1,109	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			306.00000	298	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,004.00000	1,030	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			317.00000	309	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			965.00000	991	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			266.00000	259	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,164.00000	1,190	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			256.00000	250	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,205.00000	1,232	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			248.00000	242	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,246.00000	1,273	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			239.00000	234	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,288.00000	1,315	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			210.00000	204	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,458.00000	1,486	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			184.00000	180	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,633.00000	1,661	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			163.00000	159	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,811.00000	1,840	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			173.00000	169	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,721.00000	1,750	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			168.00000	164	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,766.00000	1,795	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			168.00000	164	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,766.00000	1,795	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			141.00000	137	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,039.00000	2,069	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			137.00000	133	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,085.00000	2,115	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			145.00000	141	25.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Put		1,993.00000	2,023	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		149.00000	145	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,947.00000	1,977	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		153.00000	150	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,902.00000	1,931	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		149.00000	145	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,947.00000	1,977	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		158.00000	154	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,856.00000	1,886	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		123.00000	119	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,221.00000	2,250	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		179.00000	174	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,677.00000	1,706	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		58.00000	56	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,156.00000	3,187	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		133.00000	128	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,131.00000	2,160	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		114.00000	110	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,312.00000	2,341	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		105.00000	102	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,404.00000	2,433	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		98.00000	94	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,496.00000	2,526	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		91.00000	87	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,589.00000	2,619	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		173.00000	169	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,721.00000	1,750	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		163.00000	159	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,811.00000	1,840	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		128.00000	123	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,176.00000	2,205	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		118.00000	114	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,267.00000	2,295	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		110.00000	106	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,358.00000	2,387	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		203.00000	198	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,501.00000	1,529	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		190.00000	186	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,588.00000	1,617	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		141.00000	137	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,039.00000	2,069	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		190.00000	186	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,588.00000	1,617	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		123.00000	119	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,221.00000	2,250	25.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call			196.00000	192	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,545.00000	1,573	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			128.00000	123	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,176.00000	2,205	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			118.00000	114	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,267.00000	2,295	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			102.00000	98	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,450.00000	2,479	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			105.00000	102	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,404.00000	2,433	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			217.00000	211	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,415.00000	1,443	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			224.00000	218	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,372.00000	1,400	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			196.00000	192	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,545.00000	1,573	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			145.00000	141	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,993.00000	2,023	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			224.00000	218	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,372.00000	1,400	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			232.00000	226	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,330.00000	1,357	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			203.00000	198	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,501.00000	1,529	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			295.00000	288	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,043.00000	1,069	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			275.00000	268	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,123.00000	1,150	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			329.00000	321	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			927.00000	952	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			266.00000	259	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,164.00000	1,190	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			341.00000	333	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			889.00000	914	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			317.00000	309	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			965.00000	991	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			275.00000	268	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,123.00000	1,150	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,206.00000	1,177	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			105.00000	108	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			837.00000	817	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			235.00000	248	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			67.00000	64	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,965.00000	2,996	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,384.00000	1,354	18.72	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	10.45	Put			83.00000	86	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			972.00000	949	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			170.00000	181	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			62.00000	60	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,060.00000	3,091	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,232.00000	2,200	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			30.00000	31	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			903.00000	881	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			201.00000	213	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			35.00000	33	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,833.00000	3,865	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			15.00000	15	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,313.00000	5,346	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			8.00000	8	33.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,806.00000	6,839	33.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,525.00000	2,493	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			24.00000	24	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,119.00000	1,095	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			118.00000	126	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			43.00000	41	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,541.00000	3,573	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			18.00000	17	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,016.00000	5,048	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			9.00000	9	33.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,507.00000	6,540	33.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			367.00000	358	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			815.00000	840	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,673.00000	2,640	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			21.00000	21	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,250.00000	1,221	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			99.00000	102	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			48.00000	46	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,396.00000	3,428	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			19.00000	18	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,867.00000	4,900	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			10.00000	9	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,358.00000	6,391	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,957.00000	3,924	30.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			5.00000	5	30.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,968.00000	2,935	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			16.00000	16	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,990.00000	1,958	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			38.00000	40	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,081.00000	1,057	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			129.00000	139	17.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.80	Call			60.00000	58	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,108.00000	3,139	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			29.00000	28	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,078.00000	4,110	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,056.00000	4,023	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			4.00000	5	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,066.00000	3,034	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			15.00000	15	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,086.00000	2,054	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			35.00000	35	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,163.00000	1,133	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			111.00000	115	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			64.00000	62	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,013.00000	3,043	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			31.00000	30	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,979.00000	4,012	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,106.00000	4,073	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			4.00000	4	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,116.00000	3,083	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			14.00000	14	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,135.00000	2,102	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			33.00000	34	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			32.00000	31	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,931.00000	3,963	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,858.00000	3,825	29.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			6.00000	6	29.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,869.00000	2,836	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			18.00000	18	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,895.00000	1,863	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			43.00000	45	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,007.00000	985	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			155.00000	166	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			56.00000	53	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,204.00000	3,235	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			28.00000	27	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,176.00000	4,208	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,758.00000	3,725	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			6.00000	7	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,771.00000	2,738	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			19.00000	19	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,800.00000	1,769	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			49.00000	50	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			937.00000	915	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			185.00000	196	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			52.00000	50	27.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.00	Put		3,300.00000	3,331	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		26.00000	25	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,274.00000	4,307	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,659.00000	3,626	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		7.00000	7	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,706.00000	1,675	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		55.00000	57	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		869.00000	849	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		218.00000	230	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		25.00000	24	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,373.00000	4,405	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,709.00000	3,676	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		7.00000	7	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,722.00000	2,689	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		20.00000	20	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,753.00000	1,722	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		52.00000	54	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		50.00000	48	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,348.00000	3,379	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		25.00000	25	28.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,324.00000	4,356	28.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,907.00000	3,874	30.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		5.00000	6	30.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,919.00000	2,886	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		17.00000	17	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,942.00000	1,911	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		41.00000	42	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,044.00000	1,021	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		142.00000	152	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		29.00000	28	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,127.00000	4,159	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		4,007.00000	3,974	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		5.00000	5	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		3,017.00000	2,984	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		16.00000	16	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		2,038.00000	2,006	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		36.00000	38	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		30.00000	29	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,028.00000	4,061	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,155.00000	4,122	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	4	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,165.00000	3,132	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		13.00000	13	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,184.00000	2,151	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		32.00000	32	22.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.60	Call		34.00000	32	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,882.00000	3,914	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,155.00000	4,122	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	4	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,254.00000	4,221	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		3.00000	3	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,263.00000	3,231	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		12.00000	12	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,281.00000	2,248	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		29.00000	30	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,339.00000	1,309	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		88.00000	91	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		75.00000	72	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		2,823.00000	2,854	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		36.00000	35	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,784.00000	3,816	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,453.00000	4,420	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	2	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,461.00000	3,428	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		9.00000	9	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,476.00000	2,444	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		25.00000	25	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,521.00000	1,490	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		69.00000	72	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		87.00000	84	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,635.00000	2,665	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		41.00000	40	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,590.00000	3,621	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,553.00000	4,520	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		1.00000	1	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,560.00000	3,527	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		8.00000	8	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,574.00000	2,542	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		23.00000	23	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,613.00000	1,582	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		62.00000	64	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		94.00000	91	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,542.00000	2,572	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		45.00000	43	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,493.00000	3,524	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		14.00000	14	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,462.00000	5,495	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		6.00000	6	34.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,455.00000	7,488	34.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		14.00000	13	31.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.30	Put		5,562.00000	5,595	31.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		6.00000	6	34.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,554.00000	7,587	34.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,354.00000	4,321	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		2.00000	2	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,362.00000	3,329	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		10.00000	11	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,379.00000	2,346	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		27.00000	27	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,430.00000	1,399	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		78.00000	81	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		39.00000	37	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,687.00000	3,719	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		13.00000	13	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,661.00000	5,694	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		6.00000	6	35.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,654.00000	7,687	35.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		12.00000	12	31.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,761.00000	5,793	31.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		6.00000	6	35.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,754.00000	7,787	35.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		12.00000	11	31.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		5,910.00000	5,943	31.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		6.00000	5	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		7,904.00000	7,937	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		11.00000	11	32.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,009.00000	6,042	32.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		5.00000	5	35.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,004.00000	8,036	35.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		10.00000	10	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,159.00000	6,192	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		5.00000	5	35.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,153.00000	8,186	35.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		11.00000	10	32.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,109.00000	6,142	32.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		5.00000	5	35.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,103.00000	8,136	35.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		12.00000	12	31.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		5,860.00000	5,893	31.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		6.00000	5	35.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		7,854.00000	7,887	35.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,503.00000	4,470	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		1.00000	2	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,511.00000	3,478	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		9.00000	9	28.56	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	10.25	Call		1,567.00000	1,536	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		65.00000	68	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		14.00000	13	31.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,512.00000	5,545	31.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		6.00000	6	34.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,504.00000	7,537	34.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,404.00000	4,371	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,412.00000	3,379	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		10.00000	10	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,427.00000	2,395	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		26.00000	26	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,475.00000	1,445	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		73.00000	76	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		40.00000	39	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,638.00000	3,670	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		13.00000	13	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,611.00000	5,644	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		6.00000	6	35.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,604.00000	7,637	35.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,304.00000	4,271	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		2.00000	3	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,313.00000	3,280	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		11.00000	11	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,330.00000	2,297	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		28.00000	28	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		37.00000	36	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,735.00000	3,767	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		13.00000	12	31.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,711.00000	5,744	31.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		6.00000	6	35.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,704.00000	7,737	35.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		11.00000	11	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,059.00000	6,092	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		5.00000	5	35.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,053.00000	8,086	35.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		11.00000	11	32.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		5,960.00000	5,992	32.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		5.00000	5	35.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		7,954.00000	7,987	35.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.90330	11.93630		19.39	0.00	0	1,356.00
€ / R On 15/03/2010 Currency Future	11.95	Call		693.00000	680	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		706.00000	727	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		713.00000	699	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		677.00000	696	19.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.00	Call			674.00000	662	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			738.00000	759	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			734.00000	720	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			648.00000	667	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			639.00000	627	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			802.00000	824	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			756.00000	741	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			620.00000	638	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			849.00000	833	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			513.00000	530	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			926.00000	909	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			439.00000	455	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			491.00000	483	21.12	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,155.00000	1,179	21.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,192.00000	1,172	17.85	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			256.00000	268	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			874.00000	858	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			488.00000	504	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			952.00000	935	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			416.00000	432	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			656.00000	644	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			770.00000	791	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			801.00000	786	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			565.00000	583	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			801.00000	786	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			565.00000	583	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			899.00000	883	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			463.00000	479	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			980.00000	962	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			394.00000	409	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			778.00000	763	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			592.00000	610	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			622.00000	611	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			835.00000	857	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			605.00000	595	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			869.00000	891	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			589.00000	579	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			903.00000	926	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,707.00000	3,674	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			20.00000	21	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,724.00000	2,692	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			38.00000	38	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,778.00000	1,751	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			92.00000	97	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,037.00000	1,019	18.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.25	Put		351.00000	365	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		358.00000	352	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,672.00000	1,699	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		231.00000	227	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,545.00000	2,574	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		155.00000	152	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,468.00000	3,498	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		107.00000	104	28.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,421.00000	4,451	28.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,756.00000	3,723	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		20.00000	20	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,773.00000	2,740	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		37.00000	37	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,821.00000	1,794	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		85.00000	90	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,067.00000	1,048	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		330.00000	345	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		366.00000	360	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,630.00000	1,657	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		237.00000	232	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,500.00000	2,529	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		157.00000	154	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,421.00000	3,451	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		109.00000	106	28.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,373.00000	4,403	28.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,855.00000	3,822	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		18.00000	19	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,871.00000	2,839	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		35.00000	35	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,909.00000	1,880	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		72.00000	77	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,128.00000	1,108	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		292.00000	305	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		384.00000	377	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,548.00000	1,574	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		247.00000	242	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,411.00000	2,439	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		163.00000	160	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,327.00000	3,357	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		114.00000	111	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,277.00000	4,308	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,904.00000	3,871	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		18.00000	18	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,920.00000	2,888	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		34.00000	34	21.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.05	Call		1,953.00000	1,924	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		67.00000	71	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,160.00000	1,140	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		273.00000	286	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		393.00000	387	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,507.00000	1,533	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		253.00000	248	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,367.00000	2,395	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		167.00000	163	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,280.00000	3,310	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		116.00000	113	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,230.00000	4,260	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,805.00000	3,772	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		19.00000	19	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,822.00000	2,789	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		36.00000	36	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,865.00000	1,837	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		78.00000	83	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,097.00000	1,078	18.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		311.00000	324	18.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		375.00000	369	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,589.00000	1,615	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		242.00000	237	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,456.00000	2,484	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		160.00000	157	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,374.00000	3,404	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		111.00000	109	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,325.00000	4,355	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,052.00000	4,019	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		15.00000	16	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,068.00000	3,035	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		31.00000	32	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,091.00000	2,059	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		54.00000	55	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,261.00000	1,238	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		225.00000	234	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		423.00000	416	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,387.00000	1,412	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		270.00000	265	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,234.00000	2,262	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		177.00000	173	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,140.00000	3,170	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		123.00000	121	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,087.00000	4,117	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,149.00000	4,117	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		13.00000	14	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,166.00000	3,133	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		29.00000	30	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,188.00000	2,155	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		51.00000	52	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,335.00000	1,311	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		199.00000	208	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		444.00000	436	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,308.00000	1,333	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		281.00000	277	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,145.00000	2,173	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		184.00000	180	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,048.00000	3,077	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		127.00000	125	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		3,991.00000	4,021	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,100.00000	4,068	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		14.00000	15	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,117.00000	3,084	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		30.00000	31	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,139.00000	2,107	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		53.00000	54	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,298.00000	1,274	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		212.00000	221	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		433.00000	426	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,347.00000	1,372	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		276.00000	271	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,189.00000	2,218	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		180.00000	177	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,094.00000	3,123	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		125.00000	123	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,039.00000	4,069	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,954.00000	3,921	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		17.00000	17	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,969.00000	2,937	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		33.00000	33	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,997.00000	1,969	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		61.00000	65	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		403.00000	396	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,467.00000	1,493	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		259.00000	254	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,322.00000	2,350	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		170.00000	167	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,234.00000	3,263	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		119.00000	116	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,182.00000	4,212	28.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Call			4,003.00000	3,970	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			17.00000	17	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			3,019.00000	2,986	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			32.00000	32	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			2,042.00000	2,013	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			56.00000	60	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,225.00000	1,204	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			239.00000	251	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			413.00000	406	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,426.00000	1,452	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			265.00000	259	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,278.00000	2,306	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			173.00000	170	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,187.00000	3,217	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			121.00000	118	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,135.00000	4,165	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,198.00000	4,166	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			12.00000	12	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,215.00000	3,182	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			28.00000	29	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,236.00000	2,204	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			50.00000	51	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,373.00000	1,348	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			186.00000	195	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			455.00000	447	21.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,269.00000	1,294	21.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			287.00000	282	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,101.00000	2,129	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			188.00000	184	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,001.00000	3,031	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			129.00000	127	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			3,943.00000	3,974	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,247.00000	4,215	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			11.00000	11	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,264.00000	3,231	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			27.00000	28	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,285.00000	2,252	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			49.00000	49	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,411.00000	1,386	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			175.00000	183	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			467.00000	459	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,231.00000	1,255	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			293.00000	288	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,057.00000	2,085	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			191.00000	188	25.93	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	14.70	Put		2,955.00000	2,984	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		132.00000	129	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		3,895.00000	3,926	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,444.00000	4,411	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		7.00000	8	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,460.00000	3,428	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		24.00000	24	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,480.00000	2,447	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		43.00000	44	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,569.00000	1,543	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		133.00000	140	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		517.00000	508	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,081.00000	1,105	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		320.00000	314	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,884.00000	1,911	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		208.00000	204	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,772.00000	2,801	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		141.00000	138	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,705.00000	3,735	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,592.00000	4,559	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		5.00000	6	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,608.00000	3,575	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		22.00000	22	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,626.00000	2,594	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		40.00000	40	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,693.00000	1,666	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		107.00000	113	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		559.00000	549	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		973.00000	996	20.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		342.00000	336	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,756.00000	1,783	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		222.00000	217	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,635.00000	2,664	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		149.00000	146	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,563.00000	3,593	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		70.00000	68	30.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,484.00000	5,515	30.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		22.00000	21	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,436.00000	7,468	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		66.00000	65	30.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,630.00000	5,661	30.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		20.00000	19	30.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,584.00000	7,616	30.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,345.00000	4,313	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		9.00000	9	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.60	Call		3,362.00000	3,329	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		26.00000	26	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,382.00000	2,350	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		46.00000	46	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,489.00000	1,464	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		153.00000	160	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		306.00000	301	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		1,970.00000	1,998	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		136.00000	134	27.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		3,800.00000	3,830	27.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		64.00000	62	30.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		5,728.00000	5,759	30.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		18.00000	18	30.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,682.00000	7,714	30.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		62.00000	60	30.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		5,825.00000	5,857	30.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		17.00000	16	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		7,781.00000	7,813	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,100.00000	4,068	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		14.00000	15	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		59.00000	57	30.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		5,972.00000	6,004	30.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		15.00000	15	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		7,929.00000	7,961	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		57.00000	54	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,070.00000	6,101	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		14.00000	14	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,028.00000	8,060	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		51.00000	49	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,215.00000	6,246	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		13.00000	13	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,177.00000	8,209	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		53.00000	51	30.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,167.00000	6,198	30.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		13.00000	13	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,127.00000	8,160	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		60.00000	58	30.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		5,923.00000	5,955	30.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		16.00000	15	29.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		7,880.00000	7,912	29.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,493.00000	4,460	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		7.00000	7	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,510.00000	3,477	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		23.00000	23	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,529.00000	2,496	19.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.45	Put		42.00000	43	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,610.00000	1,584	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		124.00000	131	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		327.00000	321	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,841.00000	1,868	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		144.00000	141	27.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,657.00000	3,688	27.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		67.00000	66	30.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,581.00000	5,613	30.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		21.00000	20	30.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,534.00000	7,566	30.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,542.00000	4,510	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		6.00000	6	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,559.00000	3,526	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		23.00000	23	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,577.00000	2,545	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		41.00000	42	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,652.00000	1,625	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		115.00000	122	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		334.00000	329	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,798.00000	1,825	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		146.00000	143	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,610.00000	3,640	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		69.00000	67	30.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,532.00000	5,564	30.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		21.00000	20	30.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,485.00000	7,517	30.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,394.00000	4,362	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		8.00000	9	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,411.00000	3,378	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		25.00000	25	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,431.00000	2,398	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		45.00000	45	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,529.00000	1,503	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		143.00000	150	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		313.00000	308	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		1,927.00000	1,954	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		139.00000	136	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		3,752.00000	3,783	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		65.00000	64	30.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		5,679.00000	5,710	30.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		19.00000	18	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		7,633.00000	7,665	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		61.00000	59	30.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		5,874.00000	5,906	30.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.75	Call			17.00000	16	30.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,830.00000	7,863	30.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			55.00000	53	30.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,119.00000	6,149	30.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			14.00000	13	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,078.00000	8,110	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			58.00000	56	30.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,021.00000	6,053	30.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			15.00000	14	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			7,979.00000	8,011	29.94	0.00	0	0.00
AL13 On 05/11/2009 Index Future			248.88500		248.62500		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			300.28400		299.45100		0.00	12,011,360.00	4	695.00
ALBI On 04/02/2010 Index Future			305.82500		304.97900		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.80600		127.53000		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.16400		129.88400		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			302.05950		301.22500		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			307.63400		306.78600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			365.83400		365.83400		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.51600		7.52800		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.47800		8.52800		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.16300		8.20500		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.31200		8.36000		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.62100		8.67000		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.60600		8.65100		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.60300		8.64600		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			6.80200		6.83200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JFRA On 04/02/2010 jFra			6.79500		6.82200		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.89700		6.91900		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.18100		7.19000		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.48000		7.50800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.39800		7.42700		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.60200		7.63500		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.28700		8.33800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.42000		8.47600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.57100		8.61600		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.62800		8.67200		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.13400		7.13700		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.06000		7.06300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.06800		7.06800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.17700		7.17900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.23200		7.24300		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			290.52500		289.70300		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			295.88600		295.05100		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.63900		7.68700		1.25	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			17.00000	18	1.21	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			967.00000	930	1.21	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.77700		7.84600		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			447.00000	494	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			615.00000	541	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.20900		8.25200		7.00	0.00	0	5,970.00
R157 On 05/11/2009 Bond Future	7.50	Call			383.00000	403	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,410.00000	4,205	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.26700		8.31300		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,219.00000	1,277	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,091.00000	3,918	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.28400		8.33200		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,153.00000	3,268	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,346.00000	2,230	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.25700		8.30800		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,240.00000	4,374	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,218.00000	2,116	6.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future			8.72600		8.75700		14.00	0.00	0	11,509.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,129.00000	3,229	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,198.00000	2,994	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,455.00000	4,594	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,114.00000	1,950	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			386.00000	392	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,900.00000	10,602	13.79	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			186.00000	187	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,530.00000	13,227	13.78	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.76300		8.79500		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,454.00000	2,524	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,906.00000	7,666	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.78100		8.81400		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,424.00000	6,576	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,665.00000	4,500	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.78000		8.81400		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,342.00000	8,522	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,313.00000	4,169	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.23800		8.29100		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			258.00000	279	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,605.00000	3,406	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.28600		8.34300		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			611.00000	654	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,029.00000	3,845	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.29400		8.35500		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,419.00000	2,537	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,870.00000	1,755	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.26000		8.32400		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,730.00000	3,879	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,312.00000	1,228	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.73000		8.77200		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			199.00000	204	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,506.00000	7,281	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.78900		8.83400		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,494.00000	1,552	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,956.00000	4,773	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.81600		8.86200		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,830.00000	3,944	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,115.00000	2,989	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.81400		8.86200		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,086.00000	5,217	10.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 05/08/2010 Bond Future	9.25	Put			3,140.00000	3,025	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.72100		8.76300		12.28	0.00	0	1,788.00
R204 On 05/11/2009 Bond Future	7.50	Call			220.00000	226	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,202.00000	7,956	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.77100		8.81500		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,678.00000	1,742	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,378.00000	5,183	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.79600		8.84100		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,280.00000	4,404	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,371.00000	3,236	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.79600		8.84300		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,321.00000	5,467	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,060.00000	2,941	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.26600		8.33100		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			202.00000	224	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,086.00000	2,887	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.32300		8.39200		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			496.00000	539	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,432.00000	3,251	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.33900		8.41400		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,332.00000	2,462	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,312.00000	1,212	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.30400		8.38500		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,843.00000	2,991	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,091.00000	1,006	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.81700		8.85900		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			181.00000	185	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,072.00000	8,818	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.86500		8.90900		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,657.00000	1,719	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,753.00000	5,549	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.89300		8.93800		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,960.00000	5,099	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,133.00000	3,004	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.89800		8.94500		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,005.00000	6,165	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,838.00000	2,723	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.81500		8.85700		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			214.00000	223	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,663.00000	7,404	12.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future			8.86000		8.90400		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,936.00000	2,019	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,518.00000	4,325	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.88300		8.92800		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,736.00000	4,886	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,776.00000	2,647	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.88600		8.93200		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,173.00000	6,340	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,797.00000	2,682	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.27700		8.30800		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.25	Call			252.00000	256	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			10,447.00000	10,179	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,243.00000	11,492	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			135.00000	112	19.20	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			112.00000	113	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,023.00000	12,752	17.98	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.29500		8.32600		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,336.00000	1,376	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,080.00000	8,850	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,054.00000	13,287	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			455.00000	418	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.29700		8.33000		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,530.00000	5,670	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,078.00000	3,931	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.28600		8.31900		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,538.00000	7,699	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,939.00000	3,813	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			298.22800		297.40600		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			303.73200		302.89500		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.71420		6.77900		16.92	2,101,544.60	313	240,943.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			125.00000	95	17.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			146.00000	181	17.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			147.00000	112	17.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			118.00000	148	17.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			125.00000	95	17.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			146.00000	181	17.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			178.00000	133	16.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			99.00000	118	16.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			212.00000	163	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			83.00000	99	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			287.00000	233	18.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.55	Put		58.00000	69	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		327.00000	271	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		48.00000	57	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		412.00000	353	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		33.00000	39	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		412.00000	353	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		33.00000	39	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		502.00000	440	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		23.00000	26	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		456.00000	396	20.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		27.00000	32	20.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		248.00000	197	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		69.00000	83	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		287.00000	233	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		58.00000	69	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		369.00000	311	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		40.00000	47	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		369.00000	311	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		40.00000	47	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		502.00000	440	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		23.00000	26	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		248.00000	197	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		69.00000	83	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		212.00000	163	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		83.00000	99	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		548.00000	486	21.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		19.00000	21	21.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		595.00000	532	21.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		16.00000	17	21.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		178.00000	133	16.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		99.00000	118	16.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		91.00000	67	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		212.00000	253	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		66.00000	48	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		287.00000	334	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		91.00000	67	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		212.00000	253	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		107.00000	80	18.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		178.00000	216	18.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		77.00000	57	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		248.00000	293	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		56.00000	40	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		327.00000	376	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		77.00000	57	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		248.00000	293	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 14/09/2009 Currency Future	7.05	Call		56.00000	40	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		327.00000	376	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		41.00000	29	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		412.00000	465	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		48.00000	34	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		369.00000	420	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		48.00000	34	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		369.00000	420	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		35.00000	25	21.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		456.00000	511	21.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		26.00000	18	22.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		547.00000	604	22.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		41.00000	29	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		412.00000	465	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		30.00000	21	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		501.00000	557	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		26.00000	18	22.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		547.00000	604	22.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		19.00000	13	23.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		640.00000	699	23.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		35.00000	25	21.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		456.00000	511	21.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		19.00000	13	23.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		640.00000	699	23.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		14.00000	10	24.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		735.00000	796	24.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		22.00000	16	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		593.00000	651	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		17.00000	12	23.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		688.00000	747	23.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		13.00000	9	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		784.00000	845	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		595.00000	532	21.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		16.00000	17	21.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		6,029.00000	5,964	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,529.00000	4,464	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		3,029.00000	2,964	26.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	26.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,529.00000	1,464	30.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	30.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		3.00000	2	31.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,474.00000	1,538	31.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	44.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	9.75	Put		2,971.00000	3,036	44.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	52.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,471.00000	4,536	52.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	55.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		5,971.00000	6,036	55.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,229.00000	6,164	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,729.00000	4,664	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,229.00000	3,164	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,729.00000	1,664	32.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	32.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		4.00000	3	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,275.00000	1,339	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	0	42.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,772.00000	2,836	42.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	52.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,271.00000	4,336	52.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	55.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,771.00000	5,836	55.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,279.00000	6,214	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,779.00000	4,714	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,279.00000	3,214	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,779.00000	1,714	32.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	32.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		4.00000	3	28.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,225.00000	1,289	28.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	0	42.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,722.00000	2,786	42.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	52.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,221.00000	4,286	52.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	55.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,721.00000	5,786	55.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		738.00000	674	23.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		9.00000	10	23.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		642.00000	578	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		13.00000	14	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		982.00000	918	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		3.00000	3	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		884.00000	819	24.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		5.00000	5	24.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.00	Call			786.00000	722	23.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			7.00000	8	23.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			690.00000	626	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			11.00000	12	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			933.00000	868	25.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			4.00000	4	25.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			835.00000	771	24.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			6.00000	6	24.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			690.00000	626	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			11.00000	12	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			835.00000	771	24.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			6.00000	6	24.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,479.00000	4,414	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,479.00000	3,414	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,479.00000	2,414	31.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	31.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,479.00000	1,415	30.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			0.00000	0	30.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			2.00000	2	31.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,523.00000	1,588	31.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	48.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,521.00000	3,586	48.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	54.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,521.00000	5,586	54.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	58.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,521.00000	7,586	58.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,429.00000	4,364	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,429.00000	3,364	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,429.00000	2,364	31.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	31.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,429.00000	1,365	29.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	0	29.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			2.00000	2	32.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,573.00000	1,637	32.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	49.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,571.00000	3,636	49.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,571.00000	5,636	54.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	58.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,571.00000	7,636	58.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,379.00000	4,314	25.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,379.00000	3,314	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,379.00000	2,314	32.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	32.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,380.00000	1,315	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		1.00000	1	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		2.00000	1	32.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,623.00000	1,687	32.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	49.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,621.00000	3,686	49.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	54.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,621.00000	5,686	54.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	58.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,621.00000	7,686	58.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,329.00000	4,264	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,329.00000	3,264	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,329.00000	2,264	32.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	32.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,330.00000	1,265	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	1	29.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		2.00000	1	33.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,673.00000	1,737	33.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	49.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,671.00000	3,736	49.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	54.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,671.00000	5,736	54.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	58.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,671.00000	7,736	58.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	49.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,671.00000	3,736	49.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	54.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,671.00000	5,736	54.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	58.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,671.00000	7,736	58.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,279.00000	4,214	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,279.00000	2,214	33.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	33.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,280.00000	1,215	28.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		1.00000	1	28.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		2.00000	1	33.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,723.00000	1,787	33.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	50.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			3,721.00000	3,786	50.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	58.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,721.00000	7,786	58.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			4,229.00000	4,164	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			2,229.00000	2,164	33.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	33.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			1,230.00000	1,165	28.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			1.00000	1	28.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			2.00000	1	34.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			1,773.00000	1,837	34.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	50.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			3,771.00000	3,836	50.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	58.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			7,771.00000	7,836	58.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			4,179.00000	4,114	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			3,179.00000	3,114	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			2,179.00000	2,114	34.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	34.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			1,180.00000	1,116	27.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			1.00000	1	27.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			1.00000	1	34.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			1,822.00000	1,887	34.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	51.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			3,821.00000	3,886	51.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	55.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			5,821.00000	5,886	55.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	58.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			7,821.00000	7,886	58.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			4,079.00000	4,014	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			3,079.00000	3,014	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			2,079.00000	2,014	35.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	35.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			1,081.00000	1,017	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			2.00000	2	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			1.00000	1	35.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			1,922.00000	1,987	35.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	51.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			3,921.00000	3,986	51.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	55.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.70	Put		5,921.00000	5,986	55.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call		0.00000	0	58.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put		7,921.00000	7,986	58.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call		3,979.00000	3,914	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call		2,979.00000	2,914	26.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put		0.00000	0	26.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call		1,979.00000	1,914	34.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put		0.00000	0	34.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call		1.00000	1	36.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put		2,022.00000	2,087	36.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call		0.00000	0	52.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,021.00000	4,086	52.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	55.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,021.00000	6,086	55.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	58.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,021.00000	8,086	58.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		4,029.00000	3,964	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		2,029.00000	1,964	34.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	34.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		1,032.00000	967	26.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		3.00000	3	26.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		1.00000	1	35.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		1,972.00000	2,037	35.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	52.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		3,971.00000	4,036	52.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	58.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		7,971.00000	8,036	58.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.77200	6.83610		17.66	338,600.00	50	705.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		274.00000	244	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		288.00000	322	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		274.00000	244	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		288.00000	322	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		299.00000	263	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		262.00000	291	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		299.00000	263	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		262.00000	291	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		255.00000	226	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		319.00000	354	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		352.00000	309	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		216.00000	237	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		411.00000	366	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		175.00000	194	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		443.00000	396	17.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.55	Put		157.00000	174	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		443.00000	396	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		157.00000	174	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		510.00000	461	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		124.00000	139	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		510.00000	461	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		124.00000	139	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		546.00000	496	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		109.00000	124	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		546.00000	496	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		109.00000	124	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		381.00000	337	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		195.00000	215	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		476.00000	428	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		140.00000	156	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		582.00000	532	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		96.00000	110	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		381.00000	337	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		195.00000	215	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		352.00000	309	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		216.00000	237	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		620.00000	569	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		84.00000	97	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		620.00000	569	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		84.00000	97	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		660.00000	607	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		73.00000	85	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		325.00000	283	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		238.00000	261	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		255.00000	226	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		319.00000	354	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		220.00000	195	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		384.00000	423	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		190.00000	168	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		454.00000	496	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		164.00000	145	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		528.00000	573	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		143.00000	125	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		606.00000	653	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		237.00000	210	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		351.00000	388	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		204.00000	181	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		418.00000	459	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		177.00000	156	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		491.00000	534	19.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.95	Call		237.00000	210	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		351.00000	388	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		177.00000	156	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		491.00000	534	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		153.00000	135	19.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		567.00000	613	19.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		204.00000	181	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		418.00000	459	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,986.00000	5,922	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,486.00000	4,422	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,986.00000	2,922	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,494.00000	1,430	21.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		8.00000	8	21.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		38.00000	33	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,552.00000	1,611	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		7.00000	6	29.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,021.00000	3,084	29.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	33.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,516.00000	4,580	33.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	36.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,015.00000	6,079	36.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,236.00000	6,172	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,736.00000	4,672	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,236.00000	3,172	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,741.00000	1,677	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	5	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		50.00000	44	23.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,314.00000	1,372	23.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		10.00000	8	28.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,774.00000	2,836	28.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	32.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,266.00000	4,330	32.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	36.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,765.00000	5,829	36.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,286.00000	6,222	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,786.00000	4,722	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,286.00000	3,222	20.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,791.00000	1,727	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		53.00000	47	23.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,267.00000	1,325	23.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		10.00000	9	28.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,724.00000	2,787	28.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	32.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,216.00000	4,280	32.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	36.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,715.00000	5,779	36.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		783.00000	728	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		47.00000	56	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		700.00000	646	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		64.00000	74	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		960.00000	902	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		24.00000	30	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		870.00000	813	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		34.00000	41	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		741.00000	687	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		55.00000	65	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		700.00000	646	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		64.00000	74	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		826.00000	770	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		40.00000	48	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		582.00000	532	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		96.00000	110	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		915.00000	857	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		29.00000	35	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,486.00000	3,422	21.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	21.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,486.00000	2,422	23.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	23.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		5.00000	4	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,518.00000	3,582	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	35.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,515.00000	5,579	35.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	40.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,514.00000	7,578	40.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,386.00000	4,322	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,386.00000	3,322	21.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	21.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,386.00000	2,322	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	24.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,396.00000	1,332	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			10.00000	10	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			34.00000	30	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,648.00000	1,708	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			4.00000	4	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,618.00000	3,682	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,615.00000	5,679	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	41.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,614.00000	7,678	41.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,336.00000	4,272	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,336.00000	3,272	20.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	20.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,336.00000	2,272	24.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			0.00000	0	24.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,347.00000	1,283	20.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			11.00000	11	20.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			33.00000	29	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,697.00000	1,757	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			4.00000	3	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,668.00000	3,731	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	36.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,665.00000	5,729	36.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	41.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,664.00000	7,728	41.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,286.00000	4,222	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,286.00000	2,223	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	1	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,298.00000	1,234	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			12.00000	12	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			31.00000	27	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,745.00000	1,805	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			4.00000	3	31.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,718.00000	3,781	31.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	41.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,714.00000	7,778	41.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,236.00000	4,172	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,237.00000	2,173	25.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			1.00000	1	25.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,249.00000	1,185	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			13.00000	13	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			30.00000	26	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
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,794.00000	1,854	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		4.00000	3	31.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,767.00000	3,831	31.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	41.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,764.00000	7,828	41.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,186.00000	4,122	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,186.00000	3,122	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,187.00000	2,123	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		1.00000	1	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,200.00000	1,137	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		14.00000	15	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		28.00000	25	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,842.00000	1,903	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		3.00000	3	31.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,817.00000	3,881	31.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	36.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,815.00000	5,879	36.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	41.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,814.00000	7,878	41.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,436.00000	4,372	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,436.00000	3,372	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	21.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,436.00000	2,372	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,445.00000	1,381	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		9.00000	9	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		36.00000	32	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,600.00000	1,660	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		4.00000	4	30.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,568.00000	3,632	30.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	35.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,565.00000	5,629	35.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	41.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,564.00000	7,628	41.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,136.00000	4,072	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,136.00000	3,072	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,137.00000	2,074	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		1.00000	2	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,151.00000	1,088	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		15.00000	16	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	8.70	Call			27.00000	24	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,891.00000	1,952	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			3.00000	3	31.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,867.00000	3,931	31.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			1.00000	1	36.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,865.00000	5,929	36.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	41.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,864.00000	7,928	41.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,086.00000	4,022	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,086.00000	3,022	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,088.00000	2,025	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			2.00000	3	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			1,103.00000	1,040	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			17.00000	18	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			26.00000	23	26.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			1,940.00000	2,001	26.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			3.00000	3	31.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,917.00000	3,981	31.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			1.00000	1	36.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,915.00000	5,979	36.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	42.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,914.00000	7,978	42.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,936.00000	3,872	24.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	24.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,936.00000	2,872	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,940.00000	1,876	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			4.00000	4	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			22.00000	19	27.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,086.00000	2,147	27.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			3.00000	2	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,067.00000	4,130	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			1.00000	1	37.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,065.00000	6,129	37.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	42.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,064.00000	8,128	42.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			4,036.00000	3,972	25.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	25.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			3,036.00000	2,972	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			2,039.00000	1,975	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			2.00000	3	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			1,054.00000	993	18.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.80	Put		18.00000	21	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		25.00000	21	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		1,989.00000	2,049	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		3.00000	3	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		3,967.00000	4,031	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		1.00000	1	36.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		5,965.00000	6,029	36.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	42.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		7,964.00000	8,028	42.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,986.00000	3,922	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,989.00000	1,925	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		1,006.00000	947	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		20.00000	25	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		24.00000	20	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,038.00000	2,098	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		3.00000	2	32.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,017.00000	4,080	32.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	42.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,014.00000	8,078	42.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.82170	6.88600		18.11	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		375.00000	346	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		389.00000	424	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		397.00000	364	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		361.00000	393	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		357.00000	328	18.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		421.00000	457	18.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		444.00000	407	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		308.00000	335	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		496.00000	456	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		260.00000	284	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		524.00000	482	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		238.00000	260	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		552.00000	510	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		216.00000	238	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		582.00000	538	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		196.00000	216	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		613.00000	568	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		177.00000	196	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		470.00000	431	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		284.00000	309	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		524.00000	482	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		238.00000	260	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		645.00000	599	17.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.40	Put		159.00000	177	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		470.00000	431	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		284.00000	309	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		713.00000	664	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		127.00000	143	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		420.00000	384	18.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		334.00000	362	18.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		339.00000	312	18.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		453.00000	490	18.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		306.00000	282	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		520.00000	560	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		786.00000	734	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		100.00000	113	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		824.00000	771	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		88.00000	99	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		749.00000	699	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		113.00000	127	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		679.00000	631	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		143.00000	159	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		902.00000	848	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		66.00000	76	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		943.00000	888	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		57.00000	66	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		862.00000	809	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		76.00000	87	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		786.00000	734	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		100.00000	113	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		713.00000	664	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		127.00000	143	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		420.00000	384	18.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		334.00000	362	18.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,486.00000	4,422	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,486.00000	3,422	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,490.00000	2,426	25.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		4.00000	4	25.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,506.00000	1,441	19.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		20.00000	20	19.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		98.00000	90	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,612.00000	1,669	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		14.00000	12	26.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,528.00000	3,590	26.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		4.00000	3	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,518.00000	5,582	30.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.40	Call			2.00000	1	34.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,516.00000	7,580	34.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,386.00000	4,322	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,387.00000	3,322	30.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			1.00000	1	30.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,391.00000	2,327	25.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			5.00000	5	25.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,409.00000	1,344	18.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			23.00000	23	18.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			91.00000	84	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,705.00000	1,763	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			12.00000	11	26.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,626.00000	3,689	26.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			4.00000	3	30.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,618.00000	5,682	30.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	34.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,615.00000	7,680	34.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,336.00000	4,272	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,337.00000	3,272	30.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			1.00000	1	30.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,341.00000	2,277	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			5.00000	6	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,361.00000	1,296	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			25.00000	24	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			88.00000	82	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,752.00000	1,810	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			12.00000	10	26.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,676.00000	3,738	26.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			3.00000	3	30.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,667.00000	5,731	30.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	1	34.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,665.00000	7,730	34.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,286.00000	4,222	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,287.00000	3,223	30.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	1	30.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,292.00000	2,228	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			6.00000	6	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,313.00000	1,248	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			27.00000	26	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			85.00000	79	25.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,799.00000	1,857	25.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			11.00000	10	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
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,725.00000	3,788	26.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		3.00000	3	31.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,717.00000	5,781	31.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	34.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,715.00000	7,780	34.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,313.00000	1,248	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		27.00000	26	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,186.00000	4,122	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,187.00000	3,123	29.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	29.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,193.00000	2,129	23.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		7.00000	7	23.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,217.00000	1,152	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		31.00000	30	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		79.00000	74	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,893.00000	1,952	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		10.00000	9	27.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,824.00000	3,887	27.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		3.00000	3	31.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,817.00000	5,881	31.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	34.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,815.00000	7,880	34.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,236.00000	4,172	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,237.00000	3,173	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,242.00000	2,178	24.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		6.00000	7	24.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,265.00000	1,200	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		29.00000	28	17.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		82.00000	76	25.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,846.00000	1,905	25.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		10.00000	9	26.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,774.00000	3,837	26.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		3.00000	3	31.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,767.00000	5,831	31.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	34.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,765.00000	7,830	34.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,436.00000	4,372	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,437.00000	3,372	30.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	30.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,441.00000	2,377	25.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	25.33	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			1,457.00000	1,393	18.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			21.00000	21	18.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			94.00000	87	24.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,658.00000	1,716	24.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			13.00000	11	26.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,577.00000	3,640	26.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			4.00000	3	30.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,568.00000	5,632	30.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,565.00000	7,630	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			4,136.00000	4,072	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			3,137.00000	3,073	29.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			1.00000	1	29.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			2,144.00000	2,080	23.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			8.00000	8	23.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			1,169.00000	1,104	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			33.00000	33	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			77.00000	72	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			1,941.00000	2,000	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			9.00000	8	27.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,873.00000	3,936	27.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			3.00000	3	31.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,867.00000	5,931	31.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			1.00000	1	34.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,865.00000	7,930	34.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			4,036.00000	3,972	33.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	33.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			3,038.00000	2,973	29.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			2.00000	2	29.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			2,045.00000	1,981	22.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			9.00000	9	22.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			1,075.00000	1,013	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			39.00000	41	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			72.00000	66	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,036.00000	2,094	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			8.00000	7	27.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			3,972.00000	4,036	27.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			3.00000	3	31.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			5,967.00000	6,031	31.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			1.00000	1	34.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			7,965.00000	8,029	34.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,936.00000	3,872	32.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	32.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,938.00000	2,874	28.41	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	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,946.00000	1,882	22.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		10.00000	11	22.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		985.00000	929	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		49.00000	57	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		66.00000	59	25.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,130.00000	2,187	25.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		8.00000	7	27.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,072.00000	4,135	27.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		3.00000	3	31.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,067.00000	6,131	31.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	34.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,065.00000	8,129	34.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,986.00000	3,922	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,988.00000	2,924	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		1,996.00000	1,932	22.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		10.00000	10	22.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		1,028.00000	970	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		42.00000	49	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		70.00000	62	25.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,084.00000	2,141	25.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		8.00000	7	27.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,022.00000	4,086	27.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		3.00000	3	31.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,017.00000	6,081	31.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		1.00000	1	34.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,015.00000	8,079	34.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		0.00000	4,022	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		0.00000	3,023	29.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	1	29.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		0.00000	2,030	23.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		0.00000	9	23.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		0.00000	1,057	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		0.00000	35	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		0.00000	69	25.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		0.00000	2,048	25.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		0.00000	8	27.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		0.00000	3,986	27.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		0.00000	3	31.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		0.00000	5,981	31.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	1	34.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		0.00000	7,979	34.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
------------------	--------	--------------	-----------	-----------------	----------------------	------------	-------	---------------------	-----------------

Total for Derivatives:							105,912,104.80	10,707	1,169,257.00
-------------------------------	--	--	--	--	--	--	-----------------------	---------------	---------------------

Grand Total:							105,912,104.80	10,707	1,169,257.00
---------------------	--	--	--	--	--	--	-----------------------	---------------	---------------------