



Daily MTM Report

Daily summary for 24/08/2009

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			7.44000	7.39500			0.00	0	0.00
R155 On 31/08/2011 Bond			7.46000	7.41500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.14000	8.10000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.69500	8.66000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.21000	8.17000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.65500	8.62500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.65500	8.62000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.25000	8.20500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.76500	8.72000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.76500	8.72000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.25000	8.21500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			7.81010	7.82980		18.46	3,803,518.70	487	276,957.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		141.00000	122	18.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		162.00000	162	18.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		104.00000	87	19.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		224.00000	227	19.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		46.00000	36	21.00	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		416.00000	426	21.00	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		12.00000	8	23.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		782.00000	798	23.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		64.00000	51	20.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		334.00000	341	20.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		54.00000	43	20.69	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		375.00000	383	20.69	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		76.00000	61	20.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		296.00000	301	20.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		296.00000	273	19.60	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		66.00000	63	19.60	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		121.00000	103	19.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		192.00000	193	19.10	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		164.00000	143	18.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		134.00000	133	18.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		104.00000	87	19.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		224.00000	227	19.42	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		416.00000	394	20.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		37.00000	33	20.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		193.00000	172	18.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		114.00000	112	18.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		39.00000	30	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		459.00000	470	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		375.00000	352	20.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		45.00000	42	20.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		33.00000	25	21.64	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		503.00000	515	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		8.00000	6	24.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		879.00000	896	24.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.35	Call			28.00000	21	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			548.00000	561	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			23.00000	17	22.27	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			594.00000	607	22.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			89.00000	73	19.73	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			259.00000	263	19.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			4.00000	2	25.77	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,124.00000	1,142	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			20.00000	14	22.59	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			640.00000	654	22.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			17.00000	12	22.91	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			687.00000	702	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			595.00000	573	21.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			15.00000	13	21.59	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			7.00000	5	24.50	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			927.00000	945	24.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			20.00000	14	22.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			640.00000	654	22.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			10.00000	7	23.86	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			830.00000	847	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			6.00000	4	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			976.00000	994	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			8.00000	6	24.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			879.00000	896	24.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			14.00000	10	23.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			734.00000	750	23.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			4.00000	3	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,075.00000	1,093	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			3.00000	2	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,223.00000	1,242	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			2.00000	1	27.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,372.00000	1,391	27.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			1.00000	1	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,472.00000	1,491	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			1.00000	1	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,571.00000	1,591	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			1.00000	1	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,521.00000	1,541	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1.00000	0	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,821.00000	1,840	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	36.81	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,570.00000	2,590	36.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,971.00000	1,990	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	34.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,220.00000	2,240	34.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,021.00000	2,040	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1.00000	0	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,871.00000	1,890	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		0.00000	0	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,921.00000	1,940	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		0.00000	0	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		2,071.00000	2,090	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		0.00000	0	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		2,071.00000	2,090	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		0.00000	0	35.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,420.00000	2,440	35.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,470.00000	2,490	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		0.00000	0	36.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,520.00000	2,540	36.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		0.00000	0	36.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,520.00000	2,540	36.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		0.00000	0	37.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,670.00000	2,690	37.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		0.00000	0	39.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,870.00000	2,890	39.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		0.00000	0	40.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		3,120.00000	3,140	40.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	49.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		5,170.00000	5,190	49.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		0.00000	0	40.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		3,020.00000	3,040	40.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	40.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,970.00000	2,990	40.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		0.00000	0	39.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,920.00000	2,940	39.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		0.00000	0	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,620.00000	2,640	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		0.00000	0	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,370.00000	2,390	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		0.00000	0	38.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,770.00000	2,790	38.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		0.00000	0	38.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,820.00000	2,840	38.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		0.00000	0	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,270.00000	2,290	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,121.00000	2,140	33.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,320.00000	2,340	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	38.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,720.00000	2,740	38.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	38.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,770.00000	2,790	38.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	40.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,020.00000	3,040	40.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	38.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,720.00000	2,740	38.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,470.00000	2,490	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,370.00000	2,390	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,170.00000	2,190	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	42.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,470.00000	3,490	42.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1.00000	0	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,771.00000	1,790	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1.00000	0	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,871.00000	1,890	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,971.00000	1,990	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	36.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,570.00000	2,590	36.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1.00000	0	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,721.00000	1,740	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1.00000	0	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,821.00000	1,840	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1.00000	1	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,671.00000	1,690	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,270.00000	2,290	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	40.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,070.00000	3,090	40.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	40.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,170.00000	3,190	40.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,320.00000	2,340	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	41.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,220.00000	3,240	41.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	41.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,320.00000	3,340	41.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	40.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,970.00000	2,990	40.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	41.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,220.00000	3,240	41.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	42.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,420.00000	3,440	42.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	40.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,070.00000	3,090	40.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	41.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,270.00000	3,290	41.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	34.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,220.00000	2,240	34.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	41.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,270.00000	3,290	41.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	41.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,370.00000	3,390	41.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	38.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,820.00000	2,840	38.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	41.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,320.00000	3,340	41.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	42.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,520.00000	3,540	42.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			2.00000	1	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,322.00000	1,341	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			1.00000	1	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,621.00000	1,640	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1.00000	0	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,721.00000	1,740	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			2.00000	2	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,273.00000	1,291	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			1.00000	1	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,571.00000	1,591	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			2.00000	1	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,422.00000	1,441	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			1.00000	1	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,621.00000	1,640	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,021.00000	2,040	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,121.00000	2,140	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			2.00000	1	27.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,372.00000	1,391	27.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1.00000	0	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,771.00000	1,790	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			3.00000	2	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,223.00000	1,242	26.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.00	Call			3.00000	2	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,173.00000	1,192	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			2.00000	2	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,273.00000	1,291	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,430.00000	4,410	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,930.00000	2,910	37.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	37.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,430.00000	1,410	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	47.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,570.00000	4,590	47.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,070.00000	6,090	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,570.00000	7,590	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,630.00000	4,610	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,130.00000	3,110	37.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	37.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,630.00000	1,610	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			225.00000	203	19.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			95.00000	93	19.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	46.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,370.00000	4,390	46.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	50.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,870.00000	5,890	50.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,370.00000	7,390	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,680.00000	4,660	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,180.00000	3,160	36.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	36.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,680.00000	1,660	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			260.00000	237	19.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			80.00000	77	19.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	46.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,320.00000	4,340	46.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	50.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,820.00000	5,840	50.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,320.00000	7,340	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			5.00000	3	25.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,025.00000	1,043	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			1.00000	1	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,521.00000	1,541	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			932.00000	912	23.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			3.00000	2	23.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			459.00000	437	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			30.00000	27	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,131.00000	1,111	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			1.00000	1	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			642.00000	620	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			12.00000	10	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,181.00000	1,161	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			1.00000	1	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			689.00000	668	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			10.00000	8	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,230.00000	1,210	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			1.00000	0	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			737.00000	716	22.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			7.00000	6	22.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	43.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,770.00000	3,790	43.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	48.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,770.00000	4,790	48.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	44.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,870.00000	3,890	44.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	48.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,870.00000	4,890	48.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,081.00000	1,061	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			1.00000	1	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	44.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,920.00000	3,940	44.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	48.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,920.00000	4,940	48.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,031.00000	1,011	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			2.00000	1	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			549.00000	527	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			19.00000	17	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			164.00000	143	18.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			134.00000	133	18.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	44.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,970.00000	3,990	44.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	48.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,970.00000	4,990	48.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	44.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,820.00000	3,840	44.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	48.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,820.00000	4,840	48.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,330.00000	1,310	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			834.00000	814	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			5.00000	4	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	43.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,670.00000	3,690	43.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	47.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,670.00000	4,690	47.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,380.00000	1,360	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			883.00000	863	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			4.00000	3	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	43.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,620.00000	3,640	43.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	47.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,620.00000	4,640	47.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,530.00000	1,510	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	47.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,470.00000	4,490	47.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,580.00000	1,560	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	46.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,420.00000	4,440	46.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,480.00000	1,460	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			982.00000	962	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			2.00000	2	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			504.00000	481	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			24.00000	21	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	47.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,520.00000	4,540	47.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,930.00000	1,910	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	45.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,070.00000	4,090	45.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,980.00000	1,960	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			5.00000	3	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,025.00000	1,043	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	45.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,020.00000	4,040	45.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,980.00000	3,960	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	3.85	Put			0.00000	0	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,980.00000	2,960	37.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	37.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,020.00000	6,040	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,880.00000	3,860	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,880.00000	2,860	37.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	37.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,880.00000	1,860	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			883.00000	863	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			4.00000	3	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,120.00000	6,140	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,830.00000	3,810	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,830.00000	2,810	36.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	36.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,830.00000	1,810	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,170.00000	6,190	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,730.00000	3,710	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,730.00000	2,710	35.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	35.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,730.00000	1,710	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,270.00000	6,290	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,580.00000	3,560	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,580.00000	2,560	34.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	34.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,420.00000	6,440	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,530.00000	3,510	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,530.00000	2,510	34.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	34.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,470.00000	6,490	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,430.00000	3,410	32.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,430.00000	2,410	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	42.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,570.00000	3,590	42.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	48.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,070.00000	5,090	48.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,570.00000	6,590	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,480.00000	3,460	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,480.00000	2,460	33.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	33.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	48.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,020.00000	5,040	48.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,520.00000	6,540	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,630.00000	3,610	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,630.00000	2,610	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,370.00000	6,390	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,930.00000	3,910	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,030.00000	4,010	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,030.00000	3,010	38.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	38.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,030.00000	2,010	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,031.00000	1,011	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			2.00000	1	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,970.00000	5,990	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,080.00000	4,060	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,080.00000	3,060	37.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	37.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,080.00000	2,060	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	51.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,920.00000	5,940	51.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,780.00000	3,760	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,780.00000	2,760	36.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	36.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			1,780.00000	1,760	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			786.00000	765	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			6.00000	5	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	47.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			4,720.00000	4,740	47.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			6,220.00000	6,240	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			3,680.00000	3,660	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			2,680.00000	2,660	35.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	35.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			6,320.00000	6,340	51.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.94090		7.96230		19.70	62,661,641.90	7,891	94,538.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			372.00000	341	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			360.00000	350	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			501.00000	470	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			239.00000	229	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			316.00000	287	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			454.00000	446	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			269.00000	242	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			557.00000	551	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			106.00000	91	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,344.00000	1,350	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			284.00000	256	20.83	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			522.00000	515	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			242.00000	216	21.51	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			630.00000	625	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			284.00000	256	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			522.00000	515	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			3.00000	2	33.61	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,041.00000	5,061	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			334.00000	304	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			422.00000	413	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			36.00000	29	30.47	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,624.00000	2,638	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			9.00000	7	34.19	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,346.00000	4,366	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			396.00000	364	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			333.00000	324	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			61.00000	52	28.53	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,999.00000	2,011	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			352.00000	322	19.92	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	8.00	Put		390.00000	381	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		334.00000	304	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		422.00000	413	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		730.00000	699	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		117.00000	109	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		420.00000	389	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		308.00000	298	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		154.00000	134	23.55	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		991.00000	993	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		372.00000	341	19.70	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		360.00000	350	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		169.00000	148	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		907.00000	907	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		300.00000	271	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		487.00000	480	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		255.00000	229	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		593.00000	588	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		230.00000	205	21.74	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		668.00000	664	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		207.00000	183	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		745.00000	742	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		197.00000	174	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		785.00000	783	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		218.00000	194	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		706.00000	703	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		255.00000	229	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		593.00000	588	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		218.00000	194	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		706.00000	703	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		242.00000	216	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		630.00000	625	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		83.00000	70	26.72	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,620.00000	1,629	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		197.00000	174	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		785.00000	783	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		187.00000	165	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		825.00000	824	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		187.00000	165	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		825.00000	824	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		161.00000	141	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		949.00000	950	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		178.00000	156	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		866.00000	865	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		694.00000	663	19.08	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		131.00000	122	19.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			140.00000	121	24.00	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,077.00000	1,080	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			133.00000	115	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,121.00000	1,124	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			140.00000	121	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,077.00000	1,080	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			146.00000	127	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,034.00000	1,036	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			169.00000	148	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			907.00000	907	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			127.00000	110	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,165.00000	1,169	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			111.00000	95	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,299.00000	1,304	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			98.00000	83	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,435.00000	1,442	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			90.00000	76	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,527.00000	1,536	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			86.00000	73	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,574.00000	1,582	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			98.00000	83	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,435.00000	1,442	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			80.00000	68	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,667.00000	1,677	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			86.00000	73	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,574.00000	1,582	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			66.00000	56	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,904.00000	1,915	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			50.00000	42	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,238.00000	2,251	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			57.00000	48	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,094.00000	2,107	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			64.00000	54	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,951.00000	1,963	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			64.00000	54	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,951.00000	1,963	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			54.00000	46	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,142.00000	2,155	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			42.00000	35	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,430.00000	2,444	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			39.00000	32	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,527.00000	2,541	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			37.00000	31	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,575.00000	2,590	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			35.00000	28	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 14/12/2009 Currency Future	10.60	Put		2,672.00000	2,687	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		30.00000	24	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,867.00000	2,883	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		25.00000	20	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,112.00000	3,129	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		26.00000	20	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,063.00000	3,080	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		28.00000	22	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,965.00000	2,981	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		44.00000	36	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,382.00000	2,395	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		40.00000	33	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,478.00000	2,492	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		33.00000	27	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,721.00000	2,736	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		31.00000	25	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,818.00000	2,834	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		30.00000	24	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,867.00000	2,883	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		48.00000	40	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,285.00000	2,299	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		52.00000	44	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,190.00000	2,203	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		36.00000	29	30.47	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,624.00000	2,638	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		32.00000	26	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,770.00000	2,785	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		52.00000	44	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,190.00000	2,203	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		23.00000	18	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,211.00000	3,227	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		24.00000	19	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,162.00000	3,178	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		21.00000	16	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,359.00000	3,376	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		22.00000	18	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,260.00000	3,277	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		9.00000	7	34.19	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,346.00000	4,366	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		17.00000	13	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,655.00000	3,672	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		18.00000	14	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,556.00000	3,573	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		13.00000	10	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,051.00000	4,069	34.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Call			8.00000	6	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,445.00000	4,465	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			4.00000	3	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,842.00000	4,862	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			2.00000	2	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,240.00000	5,261	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			14.00000	11	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,952.00000	3,970	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			5.00000	4	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,743.00000	4,763	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			3.00000	2	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,140.00000	5,161	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			116.00000	100	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,254.00000	1,259	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			71.00000	60	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,809.00000	1,819	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			11.00000	9	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,149.00000	4,168	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			2.00000	1	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,340.00000	5,361	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			77.00000	65	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,714.00000	1,724	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			48.00000	40	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,285.00000	2,299	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			19.00000	15	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,457.00000	3,474	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			6.00000	4	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,643.00000	4,663	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			154.00000	134	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			991.00000	993	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			15.00000	12	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,853.00000	3,871	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			1.00000	1	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,639.00000	5,660	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			7.00000	5	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,544.00000	4,564	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			3.00000	2	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,140.00000	5,161	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			1.00000	1	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,739.00000	5,760	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			16.00000	13	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,754.00000	3,772	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			4.00000	3	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,941.00000	4,962	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			1.00000	1	33.19	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	13.50	Put		5,539.00000	5,560	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		10.00000	8	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,248.00000	4,267	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		4.00000	3	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,842.00000	4,862	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		2.00000	1	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,439.00000	5,460	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		94.00000	80	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,481.00000	1,489	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		59.00000	50	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,047.00000	2,059	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		16.00000	12	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,803.00000	3,821	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		8.00000	6	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,396.00000	4,415	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		3.00000	3	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,991.00000	5,012	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		1.00000	1	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,589.00000	5,610	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		15.00000	12	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,853.00000	3,871	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		102.00000	87	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,390.00000	1,396	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		25.00000	20	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,112.00000	3,129	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		17.00000	13	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,704.00000	3,722	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		9.00000	7	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,297.00000	4,316	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		4.00000	3	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,892.00000	4,912	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		116.00000	100	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,254.00000	1,259	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		11.00000	9	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,149.00000	4,168	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		68.00000	58	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,856.00000	1,867	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		27.00000	21	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,014.00000	3,030	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		18.00000	14	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,605.00000	3,623	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		11.00000	8	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,198.00000	4,217	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		2.00000	2	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,290.00000	5,311	33.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call			21.00000	16	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,359.00000	3,376	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			530.00000	499	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			218.00000	208	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			146.00000	127	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,034.00000	1,036	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			22.00000	17	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,309.00000	3,326	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			15.00000	11	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,902.00000	3,921	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			561.00000	529	19.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			198.00000	188	19.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			106.00000	91	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,344.00000	1,350	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			20.00000	16	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,408.00000	3,425	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			14.00000	11	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,002.00000	4,020	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			6.00000	5	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,594.00000	4,614	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			1.00000	1	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,789.00000	5,810	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			14.00000	11	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,952.00000	3,970	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			1.00000	1	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,938.00000	5,960	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			1.00000	1	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,839.00000	5,860	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			15.00000	11	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,902.00000	3,921	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			7.00000	5	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,495.00000	4,514	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			1.00000	1	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,689.00000	5,710	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			1.00000	0	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,038.00000	6,060	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			501.00000	470	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			239.00000	229	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			17.00000	13	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,704.00000	3,722	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			4.00000	3	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,892.00000	4,912	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			1.00000	0	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,088.00000	6,110	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			2.00000	1	33.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,489.00000	5,510	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		473.00000	441	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		261.00000	251	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		2.00000	1	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,390.00000	5,410	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		805.00000	775	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		92.00000	84	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		178.00000	156	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		866.00000	865	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		5.00000	4	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,693.00000	4,713	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		3.00000	2	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,091.00000	5,111	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		844.00000	815	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		81.00000	74	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		592.00000	561	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		180.00000	170	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		133.00000	115	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,121.00000	1,124	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		29.00000	23	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,916.00000	2,932	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		18.00000	14	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,605.00000	3,623	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		2.00000	1	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,390.00000	5,410	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		767.00000	737	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		104.00000	96	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,099.00000	1,073	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		36.00000	32	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		501.00000	470	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		239.00000	229	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,145.00000	1,119	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		33.00000	29	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		50.00000	42	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,238.00000	2,251	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,053.00000	1,026	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		40.00000	35	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		473.00000	441	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		261.00000	251	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		46.00000	38	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,334.00000	2,347	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		8.00000	6	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,396.00000	4,415	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,053.00000	1,026	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		40.00000	35	18.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,192.00000	1,167	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			29.00000	26	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,412.00000	4,391	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,913.00000	2,892	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,430.00000	1,406	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			17.00000	15	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,588.00000	7,609	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,662.00000	4,641	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,163.00000	3,141	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,672.00000	1,650	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			10.00000	9	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			446.00000	415	19.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			284.00000	274	19.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,338.00000	7,359	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			5.00000	4	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,693.00000	4,713	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,963.00000	2,941	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,967.00000	1,945	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			5.00000	4	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,009.00000	982	18.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			47.00000	41	18.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,166.00000	2,144	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,638.00000	6,659	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,188.00000	7,209	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,213.00000	3,191	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,215.00000	2,194	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,239.00000	1,214	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			27.00000	23	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,288.00000	7,309	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,113.00000	3,091	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,116.00000	2,094	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put			4.00000	3	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,388.00000	7,409	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,063.00000	3,041	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	0	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,066.00000	2,045	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	4	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,438.00000	7,459	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,313.00000	3,291	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,315.00000	2,293	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			3.00000	2	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,334.00000	1,310	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			21.00000	19	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,363.00000	3,341	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,365.00000	2,343	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,382.00000	1,358	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			19.00000	17	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,138.00000	7,159	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,512.00000	3,491	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,514.00000	2,492	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			2.00000	1	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,526.00000	1,503	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			14.00000	12	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			659.00000	628	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			146.00000	137	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			59.00000	50	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,047.00000	2,059	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,988.00000	7,009	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,612.00000	3,591	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,614.00000	2,592	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,623.00000	1,601	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			11.00000	10	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,888.00000	6,909	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,662.00000	3,641	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,664.00000	2,642	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,838.00000	6,859	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,712.00000	3,691	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,713.00000	2,692	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,721.00000	1,699	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			9.00000	8	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,788.00000	6,809	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,562.00000	3,541	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,564.00000	2,542	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	1	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,575.00000	1,552	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			12.00000	11	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,938.00000	6,959	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,912.00000	3,891	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,918.00000	1,896	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			6.00000	5	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			966.00000	939	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			54.00000	48	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,588.00000	6,609	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,012.00000	3,991	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,013.00000	2,991	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,017.00000	1,995	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			19.00000	15	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,507.00000	3,524	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			1.00000	0	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,488.00000	6,509	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			1.00000	1	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,988.00000	6,010	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,988.00000	8,009	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			12.00000	9	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,100.00000	4,118	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	36.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put		8,088.00000	8,109	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		3,812.00000	3,791	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		2,813.00000	2,792	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		1,819.00000	1,797	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		7.00000	6	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		884.00000	855	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		71.00000	64	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		1.00000	0	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		6,188.00000	6,210	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		8,188.00000	8,209	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		1.00000	0	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,288.00000	6,310	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,288.00000	8,309	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		3,762.00000	3,741	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		2,763.00000	2,742	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,770.00000	1,748	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		8.00000	7	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		844.00000	815	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		81.00000	74	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		1.00000	0	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,238.00000	6,260	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,238.00000	8,259	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		1.00000	0	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,438.00000	6,459	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,438.00000	8,459	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,488.00000	8,509	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,463.00000	3,441	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,464.00000	2,443	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	2	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,478.00000	1,454	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		16.00000	14	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		625.00000	594	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		163.00000	153	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		0.00000	0	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,538.00000	6,559	33.82	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 14/12/2009 Currency Future	16.50	Call		0.00000	0	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,538.00000	8,559	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		1.00000	0	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,338.00000	6,360	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,338.00000	8,359	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,962.00000	3,941	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,038.00000	8,059	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,112.00000	4,091	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		1.00000	1	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,889.00000	5,910	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,888.00000	7,909	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,862.00000	3,841	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,863.00000	2,842	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,869.00000	1,847	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		6.00000	6	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		925.00000	897	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		62.00000	56	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		1.00000	0	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,138.00000	6,160	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,138.00000	8,159	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,062.00000	4,041	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,938.00000	7,959	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		1.00000	0	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,388.00000	6,409	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,388.00000	8,409	36.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.06500	8.08800		20.01	0.00	0	2,886.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		504.00000	468	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		516.00000	503	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		726.00000	689	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		288.00000	274	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		468.00000	432	20.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		580.00000	567	20.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		418.00000	384	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		680.00000	669	21.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Call			177.00000	157	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,739.00000	1,742	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			389.00000	355	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			751.00000	740	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			403.00000	369	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			715.00000	704	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			375.00000	342	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			787.00000	777	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			434.00000	399	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			646.00000	634	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			84.00000	73	29.70	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,046.00000	3,058	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			240.00000	215	23.88	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,302.00000	1,300	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			524.00000	487	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			486.00000	472	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			486.00000	449	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			548.00000	534	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			451.00000	415	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			613.00000	600	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			546.00000	509	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			458.00000	444	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			49.00000	42	32.79	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,261.00000	4,277	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			361.00000	329	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			823.00000	814	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			159.00000	141	26.34	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,921.00000	1,926	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			337.00000	306	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			899.00000	891	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			349.00000	317	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			861.00000	852	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			325.00000	294	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			937.00000	929	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			314.00000	284	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			976.00000	969	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			283.00000	255	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,095.00000	1,090	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			256.00000	230	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,218.00000	1,215	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			274.00000	246	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,136.00000	1,131	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			293.00000	264	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,055.00000	1,049	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			218.00000	195	24.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,430.00000	1,430	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			205.00000	183	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,517.00000	1,518	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			188.00000	167	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,650.00000	1,652	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			199.00000	177	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,561.00000	1,562	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			177.00000	157	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,739.00000	1,742	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			68.00000	59	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,480.00000	3,494	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			182.00000	162	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,694.00000	1,697	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			155.00000	137	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,967.00000	1,972	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			143.00000	126	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,105.00000	2,111	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			124.00000	109	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,336.00000	2,344	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			139.00000	123	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,151.00000	2,158	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			151.00000	133	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,013.00000	2,018	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			151.00000	133	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,013.00000	2,018	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			135.00000	119	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,197.00000	2,204	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			135.00000	119	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,197.00000	2,204	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			111.00000	97	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,523.00000	2,532	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			108.00000	94	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,570.00000	2,579	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			114.00000	100	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,476.00000	2,485	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			105.00000	92	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,617.00000	2,627	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			97.00000	85	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,759.00000	2,770	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			86.00000	75	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,998.00000	3,010	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			76.00000	66	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,238.00000	3,251	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			78.00000	68	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,190.00000	3,203	30.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			82.00000	71	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,094.00000	3,106	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			80.00000	69	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,142.00000	3,154	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			92.00000	80	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,854.00000	2,865	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			95.00000	83	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,807.00000	2,818	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			88.00000	76	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,950.00000	2,961	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			84.00000	73	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,046.00000	3,058	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			90.00000	78	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,902.00000	2,913	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			100.00000	87	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,712.00000	2,722	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			105.00000	92	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,617.00000	2,627	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			95.00000	83	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,807.00000	2,818	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			75.00000	65	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,287.00000	3,300	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			70.00000	61	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,422.00000	3,436	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			73.00000	63	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,335.00000	3,348	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			73.00000	63	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,335.00000	3,348	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			71.00000	62	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,383.00000	3,397	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			64.00000	55	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,626.00000	3,640	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			70.00000	60	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,432.00000	3,445	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			62.00000	53	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,724.00000	3,738	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			67.00000	58	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,529.00000	3,543	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			66.00000	56	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,578.00000	3,591	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			168.00000	149	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,830.00000	1,834	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			143.00000	126	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,105.00000	2,111	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			127.00000	112	27.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,289.00000	2,297	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		120.00000	106	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,382.00000	2,391	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		43.00000	37	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,505.00000	4,522	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		193.00000	172	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,605.00000	1,607	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		66.00000	56	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,578.00000	3,591	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		27.00000	22	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,639.00000	5,657	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		212.00000	189	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,474.00000	1,474	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		92.00000	80	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,854.00000	2,865	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		29.00000	24	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,491.00000	5,509	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		225.00000	201	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,387.00000	1,386	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		30.00000	25	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,392.00000	5,410	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		232.00000	208	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,344.00000	1,343	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		82.00000	71	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,094.00000	3,106	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		30.00000	25	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,342.00000	5,360	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		248.00000	222	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,260.00000	1,257	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		32.00000	26	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,244.00000	5,261	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		59.00000	51	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,821.00000	3,836	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		25.00000	20	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,887.00000	5,905	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		172.00000	153	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,784.00000	1,788	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		63.00000	54	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,675.00000	3,689	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		60.00000	52	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,772.00000	3,787	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		25.00000	21	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,837.00000	5,856	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		59.00000	51	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,821.00000	3,836	31.82	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 15/03/2010 Currency Future	11.95	Call			57.00000	49	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,919.00000	3,934	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			55.00000	47	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,017.00000	4,032	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			23.00000	19	35.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,085.00000	6,104	35.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			163.00000	145	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,875.00000	1,880	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			75.00000	65	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,287.00000	3,300	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			60.00000	52	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,772.00000	3,787	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			58.00000	50	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,870.00000	3,885	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			24.00000	20	35.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,936.00000	5,955	35.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			26.00000	22	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,738.00000	5,757	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			218.00000	195	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,430.00000	1,430	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			29.00000	24	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,441.00000	5,459	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			303.00000	274	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,015.00000	1,009	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			33.00000	28	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,145.00000	5,163	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			274.00000	246	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,136.00000	1,131	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			102.00000	89	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,664.00000	2,674	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			80.00000	69	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,142.00000	3,154	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			31.00000	26	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,293.00000	5,311	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			90.00000	78	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,902.00000	2,913	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			71.00000	62	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,383.00000	3,397	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			28.00000	23	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,540.00000	5,558	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			108.00000	94	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,570.00000	2,579	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			102.00000	89	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,664.00000	2,674	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			32.00000	27	34.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,194.00000	5,212	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		265.00000	238	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,177.00000	1,173	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		28.00000	23	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,590.00000	5,608	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		33.00000	28	34.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,095.00000	5,113	34.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		117.00000	103	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,429.00000	2,438	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		36.00000	30	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,948.00000	4,965	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		120.00000	106	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,382.00000	2,391	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		36.00000	31	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,898.00000	4,916	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		38.00000	32	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,800.00000	4,817	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		131.00000	115	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,243.00000	2,250	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		124.00000	109	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,336.00000	2,344	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		37.00000	31	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,849.00000	4,866	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		147.00000	130	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,059.00000	2,065	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		44.00000	38	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,456.00000	4,473	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		163.00000	145	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,875.00000	1,880	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		46.00000	40	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,358.00000	4,375	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		569.00000	532	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		431.00000	417	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		48.00000	41	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,310.00000	4,326	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		139.00000	123	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,151.00000	2,158	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		131.00000	115	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,243.00000	2,250	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		41.00000	34	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,653.00000	4,669	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		159.00000	141	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,921.00000	1,926	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		45.00000	39	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,407.00000	4,424	33.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			593.00000	556	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			405.00000	391	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			172.00000	153	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,784.00000	1,788	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			199.00000	177	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,561.00000	1,562	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			48.00000	41	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,310.00000	4,326	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			756.00000	718	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			268.00000	253	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			786.00000	749	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			248.00000	234	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			212.00000	189	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,474.00000	1,474	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			50.00000	43	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,212.00000	4,228	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			817.00000	780	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			229.00000	215	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,438.00000	4,415	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,942.00000	2,918	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	3	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,485.00000	1,456	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			47.00000	41	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			41.00000	35	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,603.00000	4,620	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			11.00000	8	36.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,573.00000	7,593	36.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,688.00000	4,665	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,191.00000	3,167	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	2	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,716.00000	1,689	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			28.00000	24	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			13.00000	9	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,325.00000	7,344	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			950.00000	915	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			162.00000	150	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			248.00000	222	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,260.00000	1,257	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			232.00000	208	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,344.00000	1,343	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			182.00000	162	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,694.00000	1,697	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			56.00000	48	32.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,968.00000	3,983	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,992.00000	2,968	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		4.00000	3	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,002.00000	1,977	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		14.00000	12	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,097.00000	1,064	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		109.00000	99	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		54.00000	46	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,066.00000	4,081	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		34.00000	29	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,046.00000	5,064	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,141.00000	3,118	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		3.00000	3	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,149.00000	2,125	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		11.00000	10	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,220.00000	1,189	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		82.00000	74	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,198.00000	2,174	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		10.00000	9	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,263.00000	1,232	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		75.00000	67	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,241.00000	3,217	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	2	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,248.00000	2,223	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		10.00000	8	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,307.00000	1,276	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		69.00000	61	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		618.00000	581	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		380.00000	366	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,042.00000	3,018	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		4.00000	3	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,050.00000	2,026	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		12.00000	11	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,136.00000	1,103	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		98.00000	88	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,340.00000	3,317	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,346.00000	2,322	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		8.00000	7	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,395.00000	1,366	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		57.00000	51	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		671.00000	633	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		333.00000	318	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,390.00000	3,367	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	27.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,396.00000	2,372	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		8.00000	7	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,439.00000	1,411	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		51.00000	46	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		698.00000	661	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		310.00000	296	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		51.00000	44	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,163.00000	4,179	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,540.00000	3,516	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		2.00000	1	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,545.00000	2,521	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		7.00000	6	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,576.00000	1,549	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		38.00000	34	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		35.00000	29	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,997.00000	5,014	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,590.00000	3,566	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		2.00000	1	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,594.00000	2,570	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		6.00000	5	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,622.00000	1,595	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		34.00000	30	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,689.00000	3,666	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,694.00000	2,670	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		6.00000	5	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		882.00000	846	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		194.00000	181	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,639.00000	3,616	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,644.00000	2,620	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		6.00000	5	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,669.00000	1,642	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		31.00000	27	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		849.00000	812	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		211.00000	197	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,490.00000	3,466	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		2.00000	1	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,495.00000	2,471	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		7.00000	6	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,530.00000	1,502	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		42.00000	37	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,739.00000	3,716	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,743.00000	2,719	24.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.35	Put			5.00000	4	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,763.00000	1,737	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			25.00000	22	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			915.00000	880	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			177.00000	165	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,889.00000	3,866	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,892.00000	2,869	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			4.00000	4	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,905.00000	1,881	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			17.00000	16	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,022.00000	988	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			134.00000	123	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,989.00000	3,966	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			42.00000	36	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,554.00000	4,571	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			23.00000	19	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,035.00000	6,054	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			9.00000	6	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,021.00000	8,041	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			22.00000	18	35.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,134.00000	6,153	35.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			9.00000	6	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,121.00000	8,141	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,789.00000	3,766	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,793.00000	2,769	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			5.00000	4	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,810.00000	1,785	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			22.00000	20	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			21.00000	17	36.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,233.00000	6,252	36.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			8.00000	5	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,220.00000	8,240	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			20.00000	16	36.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,332.00000	6,351	36.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			8.00000	5	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,320.00000	8,340	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			21.00000	17	36.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,283.00000	6,302	36.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			8.00000	5	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,270.00000	8,290	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			19.00000	15	36.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,481.00000	6,500	36.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call			7.00000	5	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,469.00000	8,490	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			18.00000	14	36.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,530.00000	6,549	36.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			7.00000	4	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,519.00000	8,539	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,440.00000	3,417	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,446.00000	2,421	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			8.00000	6	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			18.00000	14	36.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,580.00000	6,599	36.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			7.00000	4	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,569.00000	8,589	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			20.00000	16	36.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,382.00000	6,401	36.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			8.00000	5	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,370.00000	8,390	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,939.00000	3,916	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,954.00000	1,929	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			16.00000	14	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,059.00000	1,025	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			121.00000	110	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			52.00000	45	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,114.00000	4,130	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			9.00000	6	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,071.00000	8,091	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,039.00000	4,016	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	1	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			24.00000	20	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,986.00000	6,005	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			10.00000	6	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,972.00000	7,991	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,089.00000	4,065	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			1.00000	0	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,091.00000	3,068	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,099.00000	2,075	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			11.00000	10	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,178.00000	1,146	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			90.00000	81	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			10.00000	7	37.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,922.00000	7,942	37.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,839.00000	3,816	29.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,843.00000	2,819	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		5.00000	4	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,858.00000	1,832	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		20.00000	17	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		986.00000	951	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		148.00000	136	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		22.00000	18	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,184.00000	6,203	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		9.00000	6	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,171.00000	8,191	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		19.00000	15	36.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,431.00000	6,450	36.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		7.00000	5	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,419.00000	8,440	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.18720	8.21170		20.37	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		630.00000	590	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		619.00000	603	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		243.00000	220	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,032.00000	2,033	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		923.00000	883	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		312.00000	296	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		576.00000	537	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		714.00000	700	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		559.00000	521	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		747.00000	733	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		527.00000	490	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		815.00000	802	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		497.00000	461	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		886.00000	874	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		543.00000	505	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		781.00000	768	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		512.00000	475	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		850.00000	838	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		483.00000	447	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		921.00000	910	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		105.00000	94	30.76	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,044.00000	4,057	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		594.00000	554	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		682.00000	667	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		322.00000	294	23.88	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,511.00000	1,507	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		814.00000	773	19.54	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		402.00000	386	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		612.00000	572	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
\$ / R On 14/06/2010 Currency Future	8.25	Put			650.00000	635	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			357.00000	327	23.30	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,345.00000	1,340	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			651.00000	611	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			589.00000	573	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			470.00000	434	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			958.00000	947	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			444.00000	409	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,032.00000	1,022	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			456.00000	421	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			995.00000	984	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			431.00000	397	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,070.00000	1,060	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			397.00000	365	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,186.00000	1,178	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			420.00000	386	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,108.00000	1,099	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			387.00000	355	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,225.00000	1,218	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			367.00000	336	23.15	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,305.00000	1,299	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			376.00000	345	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,265.00000	1,258	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			408.00000	375	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,147.00000	1,138	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			307.00000	279	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,595.00000	1,592	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			285.00000	259	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,724.00000	1,722	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			299.00000	272	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,638.00000	1,635	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			272.00000	247	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,810.00000	1,810	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			292.00000	266	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,680.00000	1,679	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			114.00000	102	30.18	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,802.00000	3,814	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			279.00000	253	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,767.00000	1,766	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			228.00000	206	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,166.00000	2,169	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			204.00000	184	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,392.00000	2,397	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			223.00000	202	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,212.00000	2,215	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 14/06/2010 Currency Future	10.05	Call			238.00000	216	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,076.00000	2,078	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			322.00000	294	23.88	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,511.00000	1,507	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			716.00000	676	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			505.00000	489	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			266.00000	241	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,854.00000	1,854	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			254.00000	230	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,943.00000	1,943	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			233.00000	211	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,121.00000	2,124	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			213.00000	193	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,301.00000	2,305	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			96.00000	86	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,285.00000	4,298	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			694.00000	653	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			532.00000	516	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			260.00000	236	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,898.00000	1,899	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			249.00000	225	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,987.00000	1,988	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			218.00000	197	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,256.00000	2,260	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			208.00000	188	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,347.00000	2,351	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			95.00000	84	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,333.00000	4,347	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			254.00000	230	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,943.00000	1,943	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			213.00000	193	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,301.00000	2,305	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			195.00000	176	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,483.00000	2,488	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			90.00000	80	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,478.00000	4,492	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			238.00000	216	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,076.00000	2,078	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			208.00000	188	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,347.00000	2,351	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			199.00000	180	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,437.00000	2,442	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			191.00000	172	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,529.00000	2,534	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			182.00000	164	27.27	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 14/06/2010 Currency Future	10.65	Put			2,621.00000	2,627	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			85.00000	75	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,624.00000	4,638	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			260.00000	236	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,898.00000	1,899	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			91.00000	81	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,430.00000	4,444	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			840.00000	799	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			378.00000	362	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			314.00000	286	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,553.00000	1,549	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			249.00000	225	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,987.00000	1,988	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			867.00000	827	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			355.00000	339	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			266.00000	241	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,854.00000	1,854	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			104.00000	92	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,092.00000	4,105	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			895.00000	854	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			333.00000	317	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			331.00000	302	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,469.00000	1,464	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			314.00000	286	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,553.00000	1,549	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			102.00000	91	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,140.00000	4,153	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			339.00000	310	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,427.00000	1,423	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,462.00000	4,438	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,971.00000	2,945	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			9.00000	8	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,548.00000	1,514	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			86.00000	77	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			143.00000	128	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,181.00000	3,191	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			55.00000	48	34.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,093.00000	6,110	34.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			35.00000	30	36.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,574.00000	7,593	36.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,712.00000	4,687	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,218.00000	3,193	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			6.00000	6	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,768.00000	1,737	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		56.00000	49	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		158.00000	141	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,946.00000	2,954	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		93.00000	83	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,381.00000	4,395	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		58.00000	51	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,847.00000	5,864	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		38.00000	32	35.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,326.00000	7,345	35.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,078.00000	1,039	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		217.00000	202	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		348.00000	318	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,386.00000	1,381	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		299.00000	272	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,638.00000	1,635	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		116.00000	103	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,754.00000	3,766	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,020.00000	2,995	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		8.00000	7	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,043.00000	2,015	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		32.00000	27	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,181.00000	1,143	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		169.00000	156	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		146.00000	131	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,134.00000	3,143	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		74.00000	65	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,062.00000	5,078	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,236.00000	2,209	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		25.00000	21	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,339.00000	1,303	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		127.00000	116	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		110.00000	98	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,899.00000	3,911	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		78.00000	69	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,867.00000	4,882	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		138.00000	123	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,276.00000	3,286	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		98.00000	87	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,236.00000	4,250	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		70.00000	62	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,209.00000	5,225	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,268.00000	3,243	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		6.00000	5	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,285.00000	2,257	20.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put		23.00000	20	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,380.00000	1,344	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		118.00000	107	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		740.00000	699	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		478.00000	462	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		133.00000	119	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,371.00000	3,382	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		68.00000	60	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,307.00000	5,323	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,119.00000	3,094	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	7	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,140.00000	2,111	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		28.00000	24	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,259.00000	1,222	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		147.00000	135	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		672.00000	632	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		560.00000	544	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		186.00000	168	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,575.00000	2,581	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		126.00000	113	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,514.00000	3,525	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		65.00000	57	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,454.00000	5,470	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,069.00000	3,044	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		8.00000	7	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,091.00000	2,063	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		30.00000	26	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,219.00000	1,182	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		158.00000	145	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		124.00000	111	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,562.00000	3,573	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		88.00000	78	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,526.00000	4,541	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		64.00000	56	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,503.00000	5,519	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		179.00000	161	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,667.00000	2,673	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		122.00000	109	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,610.00000	3,621	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		87.00000	77	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,575.00000	4,590	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		63.00000	56	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,552.00000	5,568	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		130.00000	117	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,419.00000	3,429	29.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.50	Call		67.00000	59	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,356.00000	5,372	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,317.00000	3,292	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	5	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,333.00000	2,306	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		22.00000	19	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,421.00000	1,386	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		109.00000	99	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		764.00000	723	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		452.00000	436	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		204.00000	184	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,392.00000	2,397	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		135.00000	121	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,324.00000	3,334	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		69.00000	61	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,258.00000	5,274	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,367.00000	3,342	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		5.00000	5	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,382.00000	2,355	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		20.00000	18	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,463.00000	1,428	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		101.00000	91	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		788.00000	748	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		427.00000	411	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,417.00000	3,392	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		5.00000	4	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,431.00000	2,404	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		19.00000	17	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,505.00000	1,471	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		93.00000	84	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		140.00000	126	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,229.00000	3,238	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		100.00000	89	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,188.00000	4,202	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		71.00000	63	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,160.00000	5,176	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,566.00000	3,541	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		4.00000	4	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,577.00000	2,551	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		15.00000	14	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,634.00000	1,602	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		73.00000	65	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		149.00000	133	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,087.00000	3,096	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		75.00000	66	32.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,013.00000	5,029	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,616.00000	3,591	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			4.00000	3	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,626.00000	2,600	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			14.00000	13	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,678.00000	1,646	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			67.00000	59	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			152.00000	136	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,040.00000	3,049	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			107.00000	95	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,995.00000	4,008	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			76.00000	67	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,964.00000	4,980	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,665.00000	3,640	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			4.00000	3	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,675.00000	2,649	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			13.00000	12	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,723.00000	1,691	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			61.00000	54	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			953.00000	913	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			291.00000	276	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			155.00000	139	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,993.00000	3,001	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			109.00000	97	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,947.00000	3,960	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			77.00000	68	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,916.00000	4,931	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,715.00000	3,690	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,724.00000	2,698	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			13.00000	11	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			983.00000	943	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			271.00000	256	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,516.00000	3,491	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			4.00000	4	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,528.00000	2,502	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			17.00000	15	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,591.00000	1,558	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			79.00000	71	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			50.00000	44	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,339.00000	6,357	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			128.00000	115	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,467.00000	3,477	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			50.00000	43	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,388.00000	6,406	34.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			49.00000	42	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,437.00000	6,455	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,914.00000	3,889	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			3.00000	2	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,921.00000	2,896	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			10.00000	9	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,950.00000	1,921	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			39.00000	33	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,112.00000	1,073	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			200.00000	186	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			84.00000	74	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,672.00000	4,687	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			54.00000	47	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,142.00000	6,160	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,964.00000	3,939	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,997.00000	1,967	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			35.00000	30	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,146.00000	1,108	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			184.00000	170	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			31.00000	26	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,069.00000	8,089	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,864.00000	3,840	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			3.00000	2	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,872.00000	2,846	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			10.00000	9	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,904.00000	1,874	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			42.00000	37	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			53.00000	46	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,191.00000	6,209	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			29.00000	25	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,168.00000	8,188	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,765.00000	3,740	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,773.00000	2,748	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			12.00000	11	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,813.00000	1,782	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			51.00000	45	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,014.00000	974	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			252.00000	237	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			51.00000	45	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,289.00000	6,307	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			28.00000	24	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,266.00000	8,287	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			27.00000	23	36.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,365.00000	8,385	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		27.00000	23	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,316.00000	8,336	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		179.00000	161	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,667.00000	2,673	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		87.00000	77	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,575.00000	4,590	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		47.00000	41	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,536.00000	6,554	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		25.00000	21	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,513.00000	8,534	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		47.00000	41	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,536.00000	6,554	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,466.00000	3,441	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		5.00000	4	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,479.00000	2,453	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		18.00000	16	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		175.00000	157	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,713.00000	2,720	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		47.00000	40	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,585.00000	6,603	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		24.00000	21	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,563.00000	8,583	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		171.00000	154	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,759.00000	2,767	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		46.00000	40	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,634.00000	6,653	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		24.00000	20	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,612.00000	8,633	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		26.00000	22	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,414.00000	8,435	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		30.00000	26	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,118.00000	8,138	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,014.00000	3,989	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		55.00000	48	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,044.00000	6,061	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		31.00000	27	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,020.00000	8,040	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,064.00000	4,039	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		56.00000	49	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,994.00000	6,012	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		32.00000	27	36.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,970.00000	7,990	36.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future			12.81600	12.93010		15.81	64,080.00	5	26,634.00
£ / R On 14/09/2009 Currency Future	12.95	Call		213.00000	151	17.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		233.00000	285	17.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		164.00000	114	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		334.00000	398	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		108.00000	74	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		528.00000	608	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		100.00000	68	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		570.00000	652	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		108.00000	74	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		528.00000	608	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		100.00000	68	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		570.00000	652	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		93.00000	63	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		613.00000	697	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		80.00000	54	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		700.00000	788	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		69.00000	47	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		789.00000	881	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		69.00000	47	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		789.00000	881	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		138.00000	95	19.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		408.00000	479	19.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		164.00000	114	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		334.00000	398	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		179.00000	125	17.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		299.00000	359	17.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		242.00000	166	16.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		212.00000	250	16.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		306.00000	202	15.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		175.00000	186	15.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		195.00000	137	17.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		265.00000	321	17.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		138.00000	95	19.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		408.00000	479	19.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		74.00000	50	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		744.00000	834	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		86.00000	58	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		656.00000	742	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		117.00000	80	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		487.00000	564	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		151.00000	104	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		370.00000	438	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		242.00000	166	16.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Put			212.00000	250	16.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			127.00000	87	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			447.00000	521	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			151.00000	104	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			370.00000	438	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			340.00000	234	16.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			160.00000	168	16.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			273.00000	183	16.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			193.00000	217	16.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			39.00000	27	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,209.00000	1,311	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			57.00000	38	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			926.00000	1,022	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			50.00000	34	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,020.00000	1,118	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			53.00000	36	24.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			973.00000	1,070	24.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			50.00000	34	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,020.00000	1,118	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			42.00000	28	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,162.00000	1,262	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			33.00000	23	28.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,353.00000	1,457	28.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			35.00000	24	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,305.00000	1,408	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			39.00000	27	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,209.00000	1,311	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			30.00000	21	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,450.00000	1,555	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			28.00000	19	29.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,547.00000	1,653	29.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			26.00000	18	30.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,596.00000	1,702	30.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			32.00000	22	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,402.00000	1,506	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			20.00000	14	33.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,940.00000	2,048	33.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			15.00000	10	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,185.00000	2,294	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			9.00000	6	37.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,679.00000	2,790	37.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			11.00000	8	35.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,431.00000	2,542	35.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			13.00000	9	35.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,333.00000	2,443	35.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.15	Call			14.00000	10	34.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,234.00000	2,344	34.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			20.00000	14	33.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,940.00000	2,048	33.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			24.00000	17	31.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,694.00000	1,801	31.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			21.00000	15	32.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,841.00000	1,949	32.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			15.00000	10	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,185.00000	2,294	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			17.00000	12	34.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,087.00000	2,196	34.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			19.00000	13	33.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,989.00000	2,097	33.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			16.00000	11	34.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,136.00000	2,245	34.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			18.00000	12	33.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,038.00000	2,146	33.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			21.00000	15	32.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,890.00000	1,999	32.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			19.00000	13	33.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,989.00000	2,097	33.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			12.00000	8	35.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,382.00000	2,492	35.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			14.00000	9	35.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,283.00000	2,393	35.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			22.00000	16	32.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,792.00000	1,900	32.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			11.00000	8	35.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,431.00000	2,542	35.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			9.00000	6	37.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,679.00000	2,790	37.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			10.00000	7	36.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,530.00000	2,641	36.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			8.00000	6	37.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,728.00000	2,840	37.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			8.00000	5	37.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,778.00000	2,889	37.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			10.00000	7	36.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,580.00000	2,691	36.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			29.00000	20	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,499.00000	1,604	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			7.00000	5	38.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,877.00000	2,989	38.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			23.00000	16	31.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.65	Put		1,743.00000	1,850	31.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		21.00000	15	32.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,890.00000	1,999	32.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		11.00000	7	36.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,481.00000	2,591	36.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		32.00000	22	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,402.00000	1,506	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		44.00000	30	26.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,114.00000	1,214	26.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		47.00000	32	25.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,067.00000	1,166	25.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		37.00000	26	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,257.00000	1,360	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		25.00000	18	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,645.00000	1,752	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		12.00000	8	35.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,382.00000	2,492	35.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		6.00000	4	38.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,976.00000	3,088	38.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		11.00000	7	36.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,481.00000	2,591	36.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		7.00000	5	38.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,877.00000	2,989	38.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		6.00000	4	38.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,976.00000	3,088	38.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		6.00000	4	39.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		3,076.00000	3,188	39.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		5.00000	4	39.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		3,175.00000	3,288	39.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		16.00000	11	34.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,136.00000	2,245	34.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		9.00000	6	36.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,629.00000	2,740	36.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		7.00000	5	37.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,827.00000	2,939	37.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		9.00000	6	36.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,629.00000	2,740	36.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		7.00000	5	38.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,927.00000	3,039	38.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		6.00000	4	38.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		3,026.00000	3,138	38.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		5.00000	4	39.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		3,125.00000	3,238	39.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		29.00000	20	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,499.00000	1,604	29.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Call			4.00000	3	40.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,374.00000	3,487	40.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			37.00000	26	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,257.00000	1,360	27.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			23.00000	16	31.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,743.00000	1,850	31.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			14.00000	10	34.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,234.00000	2,344	34.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			24.00000	17	31.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,694.00000	1,801	31.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			60.00000	41	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			880.00000	975	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			53.00000	36	24.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			973.00000	1,070	24.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			42.00000	28	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,162.00000	1,262	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			25.00000	18	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,645.00000	1,752	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			57.00000	38	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			926.00000	1,022	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			65.00000	44	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			835.00000	928	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			30.00000	21	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,450.00000	1,555	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			74.00000	50	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			744.00000	834	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,830.00000	4,716	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,330.00000	3,216	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,838.00000	1,724	30.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			8.00000	8	30.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			450.00000	340	17.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			120.00000	124	17.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			2.00000	2	44.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,172.00000	4,286	44.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			1.00000	1	52.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,671.00000	5,785	52.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	54.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,170.00000	7,284	54.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,280.00000	5,166	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,780.00000	3,666	26.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	26.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,284.00000	2,168	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.65	Put			3.00000	2	31.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			830.00000	718	21.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			50.00000	52	21.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			3.00000	2	42.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,723.00000	3,836	42.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			2.00000	1	50.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,222.00000	5,335	50.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	0	54.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,721.00000	6,834	54.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,530.00000	5,416	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,030.00000	3,916	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,532.00000	2,416	29.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			2.00000	0	29.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,061.00000	949	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			31.00000	33	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			4.00000	3	41.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,474.00000	3,587	41.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			2.00000	1	49.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,972.00000	5,085	49.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	0	54.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,471.00000	6,584	54.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			412.00000	303	17.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			132.00000	137	17.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			529.00000	417	18.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			99.00000	101	18.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			375.00000	267	16.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			145.00000	151	16.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			570.00000	458	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			89.00000	92	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			489.00000	378	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			109.00000	112	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			273.00000	183	16.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			193.00000	217	16.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			375.00000	267	16.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			145.00000	151	16.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,031.00000	2,916	25.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			1.00000	0	25.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,036.00000	1,922	32.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			6.00000	6	32.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			3.00000	2	43.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,972.00000	4,086	43.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			1.00000	1	53.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,971.00000	6,085	53.90	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	20.90	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,970.00000	8,084	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,930.00000	3,816	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,931.00000	2,816	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			1.00000	0	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,937.00000	1,823	31.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			7.00000	7	31.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			968.00000	856	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			38.00000	40	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			2.00000	2	44.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,072.00000	4,186	44.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			1.00000	1	53.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,071.00000	6,185	53.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,070.00000	8,184	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,830.00000	3,716	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,831.00000	2,716	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			1.00000	0	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			876.00000	763	22.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			46.00000	47	22.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			1.00000	1	53.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,171.00000	6,285	53.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,170.00000	8,284	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,781.00000	2,666	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			1.00000	0	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,789.00000	1,675	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			9.00000	9	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			2.00000	2	45.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,222.00000	4,336	45.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			1.00000	1	53.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,221.00000	6,335	53.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,220.00000	8,334	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,630.00000	3,516	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,632.00000	2,516	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			2.00000	0	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,641.00000	1,527	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			11.00000	11	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			697.00000	585	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			67.00000	69	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			2.00000	2	45.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.30	Put		4,372.00000	4,486	45.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		1.00000	0	54.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		6,371.00000	6,484	54.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		8,370.00000	8,484	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		3,530.00000	3,416	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		1,543.00000	1,430	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		13.00000	14	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		611.00000	499	19.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		81.00000	83	19.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		2.00000	2	46.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		4,472.00000	4,586	46.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		8,470.00000	8,584	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		3,480.00000	3,366	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		2,482.00000	2,367	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		2.00000	1	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		1,495.00000	1,381	27.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		14.00000	15	27.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		2.00000	1	46.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,522.00000	4,635	46.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		1.00000	0	54.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,521.00000	6,634	54.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,520.00000	8,634	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,430.00000	3,316	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,433.00000	2,317	30.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		3.00000	1	30.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,446.00000	1,332	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		16.00000	16	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		2.00000	1	46.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,572.00000	4,685	46.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		1.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,571.00000	6,684	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,570.00000	8,684	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,333.00000	2,218	31.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		3.00000	2	31.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,349.00000	1,236	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		19.00000	20	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		2.00000	1	47.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,672.00000	4,785	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	19.60	Call			1.00000	0	54.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,671.00000	6,784	54.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,670.00000	8,784	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,380.00000	3,266	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,383.00000	2,267	30.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			3.00000	1	30.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,397.00000	1,284	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			17.00000	18	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			2.00000	1	47.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,622.00000	4,735	47.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			1.00000	0	54.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,621.00000	6,734	54.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,620.00000	8,734	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,580.00000	3,466	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,582.00000	2,466	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			2.00000	0	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,592.00000	1,479	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			12.00000	13	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			654.00000	541	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			74.00000	75	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			2.00000	2	46.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,422.00000	4,536	46.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			1.00000	0	54.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			6,421.00000	6,534	54.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,420.00000	8,534	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			3,730.00000	3,616	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,731.00000	2,616	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			1.00000	0	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,740.00000	1,626	29.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			10.00000	10	29.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			785.00000	673	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			55.00000	57	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			2.00000	2	45.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,272.00000	4,386	45.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			1.00000	1	54.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,271.00000	6,385	54.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			8,270.00000	8,384	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			3,980.00000	3,866	27.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			2,981.00000	2,866	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			1.00000	0	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			1,987.00000	1,872	31.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			6.00000	6	31.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,014.00000	902	23.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			34.00000	36	23.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			2.00000	2	44.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,022.00000	4,136	44.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			1.00000	1	53.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,021.00000	6,135	53.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,020.00000	8,134	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,130.00000	4,016	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,130.00000	3,016	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,135.00000	2,021	32.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			5.00000	5	32.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,156.00000	1,044	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			26.00000	28	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			3.00000	2	43.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,873.00000	3,986	43.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			1.00000	1	53.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,871.00000	5,985	53.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,870.00000	7,984	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,180.00000	4,066	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,180.00000	3,066	24.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	24.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,184.00000	2,070	32.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			4.00000	4	32.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,204.00000	1,092	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			24.00000	26	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			3.00000	2	42.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,823.00000	3,936	42.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			1.00000	1	53.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,821.00000	5,935	53.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	54.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,820.00000	7,934	54.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			3,880.00000	3,766	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	26.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			2,881.00000	2,766	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			1.00000	0	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.05	Call			1,888.00000	1,773	30.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			8.00000	7	30.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			922.00000	809	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			41.00000	43	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			2.00000	2	44.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,122.00000	4,236	44.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			1.00000	1	53.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,121.00000	6,235	53.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,120.00000	8,234	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,280.00000	3,166	25.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	25.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,300.00000	1,187	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			20.00000	21	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			2.00000	1	47.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,722.00000	4,835	47.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,720.00000	8,834	54.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.02980		13.14840		17.04	4,013,178.40	308	15,574.00
£ / R On 14/12/2009 Currency Future	13.15	Call			532.00000	447	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			534.00000	567	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			476.00000	396	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			627.00000	667	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			395.00000	325	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			797.00000	845	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			381.00000	313	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			832.00000	883	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			367.00000	301	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			869.00000	921	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			381.00000	313	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			832.00000	883	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			354.00000	289	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			905.00000	960	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			341.00000	279	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			943.00000	999	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			306.00000	249	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,058.00000	1,119	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			317.00000	258	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,019.00000	1,078	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			601.00000	505	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			453.00000	475	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			441.00000	366	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			693.00000	736	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			513.00000	430	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			564.00000	600	17.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.05	Call			577.00000	485	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			479.00000	505	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			425.00000	352	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			727.00000	772	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			367.00000	301	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			869.00000	921	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			329.00000	268	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			981.00000	1,038	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			317.00000	258	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,019.00000	1,078	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			341.00000	279	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			943.00000	999	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			410.00000	338	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			761.00000	808	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			441.00000	366	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			693.00000	736	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			458.00000	381	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			660.00000	701	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			513.00000	430	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			564.00000	600	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			532.00000	447	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			534.00000	567	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			554.00000	466	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			506.00000	536	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			354.00000	289	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			905.00000	960	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			425.00000	352	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			727.00000	772	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			554.00000	466	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			506.00000	536	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			626.00000	528	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			428.00000	448	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			381.00000	313	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			832.00000	883	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			232.00000	186	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,383.00000	1,456	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			285.00000	231	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,137.00000	1,201	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			275.00000	222	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,177.00000	1,243	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			275.00000	222	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,177.00000	1,243	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			266.00000	214	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,217.00000	1,285	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			240.00000	192	20.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.25	Put			1,341.00000	1,413	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			209.00000	167	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,511.00000	1,588	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			224.00000	179	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,425.00000	1,500	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			216.00000	173	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,468.00000	1,543	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			202.00000	162	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,554.00000	1,632	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			157.00000	125	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,908.00000	1,995	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			162.00000	129	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,863.00000	1,949	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			190.00000	151	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,641.00000	1,721	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			178.00000	142	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,729.00000	1,812	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			167.00000	133	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,819.00000	1,903	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			148.00000	117	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,999.00000	2,087	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			139.00000	109	22.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,091.00000	2,179	22.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			130.00000	101	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,182.00000	2,271	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			97.00000	75	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,548.00000	2,645	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			266.00000	214	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,217.00000	1,285	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			248.00000	199	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,300.00000	1,370	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			306.00000	249	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,058.00000	1,119	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			190.00000	151	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,641.00000	1,721	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			257.00000	207	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,258.00000	1,327	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			196.00000	156	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,598.00000	1,677	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			184.00000	146	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,685.00000	1,767	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			172.00000	137	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,774.00000	1,857	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			135.00000	105	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,137.00000	2,225	23.05	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 14/12/2009 Currency Future	13.85	Call			317.00000	258	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,019.00000	1,078	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			295.00000	239	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,097.00000	1,160	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			257.00000	207	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,258.00000	1,327	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			196.00000	156	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,598.00000	1,677	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			152.00000	121	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,954.00000	2,041	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			184.00000	146	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,685.00000	1,767	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			143.00000	113	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,045.00000	2,133	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			216.00000	173	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,468.00000	1,543	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			157.00000	125	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,908.00000	1,995	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			224.00000	179	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,425.00000	1,500	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,850.00000	4,731	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,364.00000	3,244	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			15.00000	14	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,905.00000	1,784	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			56.00000	54	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			705.00000	602	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			356.00000	372	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			84.00000	65	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,735.00000	2,835	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			31.00000	26	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,183.00000	4,296	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			18.00000	14	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,670.00000	5,784	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			10.00000	8	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,162.00000	7,278	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,299.00000	5,180	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,808.00000	3,688	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			10.00000	9	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,336.00000	2,217	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			38.00000	37	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			985.00000	872	16.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			186.00000	192	16.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			116.00000	90	23.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.35	Put			2,318.00000	2,410	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			40.00000	32	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,742.00000	3,853	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			21.00000	16	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,222.00000	5,337	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			12.00000	9	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,714.00000	6,829	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,549.00000	5,430	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,055.00000	3,936	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	7	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,579.00000	2,459	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			31.00000	29	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,174.00000	1,052	15.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			126.00000	122	15.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			48.00000	38	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,499.00000	3,608	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			23.00000	18	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,974.00000	5,088	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			13.00000	10	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,465.00000	6,580	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			651.00000	552	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			403.00000	422	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			821.00000	713	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			272.00000	283	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			761.00000	656	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			313.00000	326	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			651.00000	552	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			403.00000	422	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			732.00000	628	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			334.00000	349	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			678.00000	576	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			379.00000	397	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			494.00000	413	17.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			595.00000	633	17.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			285.00000	231	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,137.00000	1,201	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			458.00000	381	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			660.00000	701	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			266.00000	214	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,217.00000	1,285	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			295.00000	239	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,097.00000	1,160	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			410.00000	338	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			761.00000	808	18.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Call			3,069.00000	2,948	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			21.00000	19	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,095.00000	1,976	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			47.00000	46	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			34.00000	28	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,986.00000	4,098	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			16.00000	13	31.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,968.00000	6,083	31.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			8.00000	5	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,959.00000	8,076	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,957.00000	3,837	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			8.00000	7	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,971.00000	2,850	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			23.00000	20	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,999.00000	1,879	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			51.00000	50	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,093.00000	977	15.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			144.00000	148	15.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			32.00000	27	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,084.00000	4,197	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			16.00000	12	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,068.00000	6,182	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			7.00000	5	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,059.00000	8,175	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,824.00000	2,703	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			25.00000	23	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,857.00000	1,736	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			59.00000	56	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			30.00000	25	27.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,232.00000	4,345	27.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			15.00000	11	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,217.00000	6,331	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			7.00000	5	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,208.00000	8,325	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,857.00000	3,738	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			9.00000	8	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,873.00000	2,752	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			24.00000	22	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,020.00000	906	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			172.00000	176	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			121.00000	93	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,272.00000	2,364	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			15.00000	12	31.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,167.00000	6,282	31.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			7.00000	5	34.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.30	Put		8,158.00000	8,275	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,660.00000	3,540	26.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		11.00000	10	26.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,677.00000	2,557	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		29.00000	27	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,717.00000	1,593	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		69.00000	64	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		884.00000	774	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		236.00000	244	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		104.00000	81	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,456.00000	2,551	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		28.00000	23	27.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,380.00000	4,493	27.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		14.00000	11	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,366.00000	6,481	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		6.00000	4	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,358.00000	8,474	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,511.00000	3,392	26.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		13.00000	12	26.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,531.00000	2,410	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		32.00000	31	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,578.00000	1,452	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		80.00000	73	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		791.00000	684	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		292.00000	304	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		93.00000	72	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,595.00000	2,693	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		27.00000	22	27.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,528.00000	4,642	27.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		13.00000	10	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,515.00000	6,630	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		5.00000	4	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,507.00000	8,624	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,462.00000	3,342	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		14.00000	12	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,482.00000	2,362	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		34.00000	32	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,532.00000	1,406	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		84.00000	76	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		90.00000	70	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,642.00000	2,740	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		26.00000	21	28.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,578.00000	4,692	28.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		13.00000	10	32.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,565.00000	6,680	32.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Call			5.00000	3	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,557.00000	8,674	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,413.00000	3,293	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			14.00000	13	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,433.00000	2,313	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			35.00000	34	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,486.00000	1,359	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			88.00000	79	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			87.00000	67	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,688.00000	2,788	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			26.00000	21	28.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,627.00000	4,741	28.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			13.00000	9	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,614.00000	6,730	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			5.00000	3	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,607.00000	8,724	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,314.00000	3,194	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			16.00000	15	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,396.00000	1,267	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			97.00000	87	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			81.00000	63	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,782.00000	2,883	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			25.00000	20	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,726.00000	4,840	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			5.00000	3	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,706.00000	8,823	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,385.00000	2,265	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			36.00000	35	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,441.00000	1,313	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			92.00000	83	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			25.00000	20	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,677.00000	4,791	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			12.00000	9	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,664.00000	6,779	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			5.00000	3	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,656.00000	8,773	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,610.00000	3,490	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			12.00000	11	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,628.00000	2,508	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			30.00000	28	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,670.00000	1,546	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			72.00000	67	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			852.00000	743	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			254.00000	263	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			100.00000	78	23.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.55	Put		2,502.00000	2,598	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		28.00000	23	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,429.00000	4,543	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		14.00000	10	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,415.00000	6,531	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		6.00000	4	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,407.00000	8,524	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,709.00000	3,589	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		11.00000	10	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,726.00000	2,605	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		27.00000	26	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,764.00000	1,641	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		65.00000	61	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		917.00000	806	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		218.00000	226	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		108.00000	84	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,410.00000	2,504	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		29.00000	24	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,331.00000	4,444	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		14.00000	11	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,316.00000	6,431	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		6.00000	4	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,308.00000	8,424	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,105.00000	3,986	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	6	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,118.00000	2,998	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		20.00000	18	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,143.00000	2,024	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		45.00000	44	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,218.00000	1,090	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		119.00000	111	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		143.00000	113	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,045.00000	2,133	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		35.00000	29	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,937.00000	4,049	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		17.00000	13	31.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,918.00000	6,033	31.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		8.00000	6	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,909.00000	8,026	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,154.00000	4,036	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		6.00000	6	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,167.00000	3,047	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		19.00000	17	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,191.00000	2,072	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		43.00000	42	20.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Call			1,262.00000	1,130	15.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			113.00000	100	15.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			37.00000	30	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			3,888.00000	4,000	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			17.00000	13	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,869.00000	5,983	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			8.00000	6	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,860.00000	7,976	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			4,006.00000	3,887	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			8.00000	7	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			3,020.00000	2,899	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			22.00000	20	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			2,047.00000	1,927	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			49.00000	48	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,131.00000	1,014	15.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			132.00000	134	15.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			135.00000	105	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,137.00000	2,225	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			33.00000	27	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,035.00000	4,148	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			16.00000	12	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,018.00000	6,133	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			8.00000	5	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,009.00000	8,125	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,907.00000	3,788	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			9.00000	8	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,922.00000	2,801	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			23.00000	21	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,952.00000	1,831	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			54.00000	52	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			1,056.00000	941	16.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			158.00000	161	16.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			125.00000	97	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,227.00000	2,317	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			32.00000	26	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,133.00000	4,246	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			16.00000	12	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,117.00000	6,232	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			7.00000	5	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,109.00000	8,225	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,758.00000	3,639	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			10.00000	9	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,775.00000	2,654	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			26.00000	24	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,810.00000	1,688	18.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.40	Put		62.00000	59	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		950.00000	838	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		202.00000	208	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		112.00000	87	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,364.00000	2,457	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		30.00000	24	27.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,281.00000	4,395	27.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		15.00000	11	31.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		6,266.00000	6,381	31.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		6.00000	4	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		8,258.00000	8,375	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		3,561.00000	3,441	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		12.00000	11	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		1,624.00000	1,499	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		76.00000	69	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		27.00000	22	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,479.00000	4,592	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		6.00000	4	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		8,457.00000	8,574	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,265.00000	3,145	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		17.00000	15	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,288.00000	2,168	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		39.00000	39	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,351.00000	1,221	16.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		102.00000	91	16.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		78.00000	61	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,829.00000	2,931	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		24.00000	20	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,776.00000	4,890	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		12.00000	9	32.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,764.00000	6,879	32.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		4.00000	3	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,756.00000	8,873	34.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.23360	13.35610		17.64	661,680.00	50	112.00
£ / R On 15/03/2010 Currency Future	13.35	Call		744.00000	649	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		738.00000	766	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		670.00000	582	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		864.00000	898	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		605.00000	522	18.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		999.00000	1,039	18.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		590.00000	509	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,034.00000	1,075	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		575.00000	495	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,069.00000	1,112	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		561.00000	482	19.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.90	Put		1,105.00000	1,149	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		533.00000	458	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,177.00000	1,224	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		495.00000	424	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,289.00000	1,340	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		508.00000	435	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,251.00000	1,301	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,370.00000	2,246	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		64.00000	63	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,224.00000	4,102	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		18.00000	18	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		637.00000	551	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		931.00000	968	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		952.00000	844	17.09	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		496.00000	510	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		725.00000	632	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		768.00000	798	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		381.00000	324	20.90	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,725.00000	1,790	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		688.00000	598	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		832.00000	864	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		808.00000	707	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		652.00000	673	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		786.00000	686	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		680.00000	703	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		520.00000	446	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,214.00000	1,263	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		547.00000	470	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,141.00000	1,186	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		653.00000	566	18.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		897.00000	933	18.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		706.00000	614	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		800.00000	831	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		765.00000	668	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		708.00000	734	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		621.00000	536	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		964.00000	1,003	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,883.00000	3,759	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		27.00000	25	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,906.00000	2,781	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		50.00000	47	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,948.00000	1,831	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		92.00000	98	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,179.00000	1,063	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		323.00000	330	16.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Call			419.00000	356	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,562.00000	1,623	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			267.00000	223	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,411.00000	2,490	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			170.00000	139	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,314.00000	3,406	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			110.00000	88	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,254.00000	4,354	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,785.00000	3,661	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			29.00000	27	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,808.00000	2,683	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			52.00000	50	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,863.00000	1,745	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			106.00000	111	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,118.00000	1,004	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			362.00000	371	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			399.00000	339	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,643.00000	1,706	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			255.00000	212	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,499.00000	2,579	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			163.00000	133	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,407.00000	3,500	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			104.00000	83	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,347.00000	4,449	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,687.00000	3,562	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			30.00000	29	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,710.00000	2,586	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			54.00000	52	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,778.00000	1,660	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			122.00000	126	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,060.00000	948	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			404.00000	415	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			243.00000	202	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,587.00000	2,669	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			156.00000	128	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,500.00000	3,594	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			97.00000	78	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,441.00000	4,544	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,589.00000	3,464	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			33.00000	31	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,613.00000	2,488	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			57.00000	55	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,696.00000	1,576	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			139.00000	143	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,005.00000	895	16.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put			449.00000	461	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			365.00000	309	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,808.00000	1,875	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			232.00000	193	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,676.00000	2,759	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			150.00000	122	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,594.00000	3,689	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			92.00000	73	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,535.00000	4,640	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,442.00000	3,318	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			36.00000	34	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,467.00000	2,343	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			61.00000	59	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,575.00000	1,454	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			169.00000	171	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			926.00000	820	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			520.00000	536	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			341.00000	289	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,935.00000	2,005	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			217.00000	179	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,811.00000	2,896	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			141.00000	115	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,735.00000	3,831	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			83.00000	67	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,677.00000	4,784	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,540.00000	3,416	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			34.00000	32	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,564.00000	2,440	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			58.00000	56	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,655.00000	1,535	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			149.00000	152	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			978.00000	869	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			472.00000	485	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			356.00000	302	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,850.00000	1,918	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			227.00000	188	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,721.00000	2,805	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			147.00000	120	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,641.00000	3,736	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			89.00000	71	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,583.00000	4,688	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,834.00000	3,710	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			28.00000	26	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,857.00000	2,732	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			51.00000	48	19.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.55	Call			1,905.00000	1,788	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			99.00000	104	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,148.00000	1,033	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			342.00000	350	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			409.00000	348	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,603.00000	1,664	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			261.00000	218	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,455.00000	2,534	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			167.00000	136	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,361.00000	3,453	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			107.00000	85	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,301.00000	4,401	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,638.00000	3,513	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			31.00000	30	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,662.00000	2,537	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			56.00000	53	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,737.00000	1,618	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			131.00000	134	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,032.00000	921	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			426.00000	438	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			373.00000	316	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,767.00000	1,833	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			238.00000	197	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,632.00000	2,714	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			153.00000	125	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,547.00000	3,641	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			94.00000	76	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,488.00000	4,592	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,736.00000	3,612	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			29.00000	28	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,759.00000	2,634	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			53.00000	51	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,820.00000	1,702	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			114.00000	119	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,089.00000	976	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			383.00000	392	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			390.00000	331	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,684.00000	1,748	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			249.00000	207	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,543.00000	2,624	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			160.00000	130	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,454.00000	3,547	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			100.00000	80	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,394.00000	4,497	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,491.00000	3,367	22.55	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 15/03/2010 Currency Future	9.90	Put		35.00000	33	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,516.00000	2,391	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		60.00000	58	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,615.00000	1,495	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		159.00000	161	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		349.00000	295	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,892.00000	1,962	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		222.00000	184	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,766.00000	2,850	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		144.00000	117	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,688.00000	3,784	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		86.00000	69	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,630.00000	4,736	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		621.00000	536	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		964.00000	1,003	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		4,079.00000	3,956	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		22.00000	22	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		3,101.00000	2,976	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		45.00000	43	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,128.00000	2,008	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		72.00000	75	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,311.00000	1,189	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		255.00000	256	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		460.00000	393	20.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,404.00000	1,459	20.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		293.00000	247	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,237.00000	2,313	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		186.00000	152	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,130.00000	3,219	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		123.00000	98	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,067.00000	4,165	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		35.00000	31	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		5,979.00000	6,097	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		22.00000	18	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		7,966.00000	8,084	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,932.00000	3,808	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		26.00000	24	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,955.00000	2,830	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		49.00000	46	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,992.00000	1,875	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		86.00000	92	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,210.00000	1,094	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		304.00000	310	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		274.00000	229	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,368.00000	2,445	22.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.45	Call			113.00000	90	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,207.00000	4,307	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			33.00000	29	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,127.00000	6,246	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			21.00000	17	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,115.00000	8,233	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			33.00000	29	26.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,226.00000	6,345	26.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			20.00000	16	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,214.00000	8,332	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			32.00000	28	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,276.00000	6,395	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			19.00000	15	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,263.00000	8,382	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			31.00000	27	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,425.00000	6,543	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			18.00000	14	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,412.00000	8,530	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			30.00000	26	26.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,524.00000	6,643	26.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			17.00000	13	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,511.00000	8,629	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			30.00000	26	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,574.00000	6,692	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			16.00000	13	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,560.00000	8,679	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			29.00000	25	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,623.00000	6,742	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			16.00000	12	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,610.00000	8,729	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,344.00000	3,220	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			38.00000	36	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,497.00000	1,375	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			191.00000	192	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			877.00000	773	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			571.00000	589	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			207.00000	171	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,901.00000	2,988	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			78.00000	63	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,772.00000	4,880	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			29.00000	25	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,723.00000	6,841	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			15.00000	12	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,709.00000	8,828	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			31.00000	27	26.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.80	Put		6,474.00000	6,593	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		17.00000	13	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,461.00000	8,580	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		32.00000	28	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,326.00000	6,444	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		19.00000	15	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,313.00000	8,431	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,981.00000	3,857	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		25.00000	24	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,004.00000	2,878	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		47.00000	45	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,036.00000	1,919	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		80.00000	86	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,242.00000	1,125	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		286.00000	291	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		280.00000	235	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,324.00000	2,401	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		117.00000	93	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,161.00000	4,259	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		34.00000	30	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,078.00000	6,196	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		22.00000	17	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,066.00000	8,183	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,127.00000	4,005	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		21.00000	21	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,150.00000	3,025	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		43.00000	42	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,176.00000	2,053	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		70.00000	70	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,347.00000	1,223	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		241.00000	239	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		300.00000	253	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,193.00000	2,269	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		125.00000	101	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,019.00000	4,118	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		37.00000	31	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,931.00000	6,048	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		23.00000	19	29.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,917.00000	8,035	29.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,175.00000	4,053	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		19.00000	20	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,198.00000	3,074	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		42.00000	40	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,225.00000	2,101	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		69.00000	68	17.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.20	Call		1,384.00000	1,260	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		228.00000	226	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		306.00000	259	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,150.00000	2,225	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		128.00000	103	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,972.00000	4,070	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		38.00000	32	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,882.00000	5,999	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		23.00000	19	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,867.00000	7,985	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,030.00000	3,906	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		24.00000	23	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,053.00000	2,927	20.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		46.00000	44	20.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,080.00000	1,964	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		74.00000	80	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,275.00000	1,157	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		269.00000	273	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		287.00000	241	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,281.00000	2,357	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		120.00000	96	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,114.00000	4,212	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		34.00000	30	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,028.00000	6,147	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		22.00000	18	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,016.00000	8,134	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		33.00000	29	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,177.00000	6,295	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		20.00000	16	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,164.00000	8,282	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,296.00000	3,171	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		39.00000	38	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,322.00000	2,198	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		65.00000	64	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,459.00000	1,336	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		203.00000	203	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		853.00000	750	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		597.00000	617	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		203.00000	167	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		2,947.00000	3,034	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		76.00000	61	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,820.00000	4,928	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		28.00000	24	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,772.00000	6,891	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		15.00000	11	29.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.10	Put		8,758.00000	8,878	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,247.00000	3,123	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		41.00000	39	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,273.00000	2,150	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		67.00000	66	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,421.00000	1,298	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		215.00000	214	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		830.00000	728	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		624.00000	645	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		198.00000	163	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		2,992.00000	3,080	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		74.00000	60	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		4,868.00000	4,976	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		28.00000	24	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		6,822.00000	6,941	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		14.00000	11	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		8,808.00000	8,927	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,393.00000	3,269	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		37.00000	35	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,418.00000	2,295	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		62.00000	61	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,536.00000	1,414	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		180.00000	181	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		901.00000	796	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		545.00000	562	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		212.00000	175	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,856.00000	2,942	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		81.00000	65	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,725.00000	4,832	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		29.00000	25	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,673.00000	6,792	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		15.00000	12	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,659.00000	8,778	29.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.43160	13.55840		17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		925.00000	819	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		916.00000	938	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		852.00000	752	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,044.00000	1,070	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		770.00000	676	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,212.00000	1,245	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		755.00000	662	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,247.00000	1,281	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		726.00000	635	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,318.00000	1,354	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		712.00000	623	19.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.20	Put		1,353.00000	1,391	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		672.00000	586	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,463.00000	1,504	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		685.00000	598	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,426.00000	1,466	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		985.00000	875	17.91	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		827.00000	844	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		818.00000	720	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,110.00000	1,139	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		223.00000	187	24.49	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,164.00000	4,255	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		906.00000	802	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		947.00000	970	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		869.00000	768	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,011.00000	1,036	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		964.00000	856	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		856.00000	874	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		887.00000	784	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		979.00000	1,003	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		802.00000	705	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,143.00000	1,174	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		740.00000	649	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,282.00000	1,317	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		698.00000	610	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,390.00000	1,428	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		786.00000	690	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,177.00000	1,209	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		835.00000	736	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,076.00000	1,104	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		786.00000	690	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,177.00000	1,209	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		802.00000	705	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,143.00000	1,174	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		869.00000	768	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,011.00000	1,036	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		944.00000	837	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		886.00000	906	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,050.00000	937	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		741.00000	755	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,006.00000	895	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		798.00000	814	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		611.00000	531	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,652.00000	1,699	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,548.00000	1,414	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		340.00000	333	16.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.85	Call		1,244.00000	1,124	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		536.00000	542	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		467.00000	403	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,258.00000	2,321	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		326.00000	277	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,117.00000	3,195	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		233.00000	196	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,025.00000	4,115	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		167.00000	138	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,959.00000	5,056	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,583.00000	1,449	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		325.00000	318	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,271.00000	1,149	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		513.00000	518	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,028.00000	916	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		769.00000	784	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		475.00000	410	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,216.00000	2,278	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		332.00000	282	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,073.00000	3,150	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		237.00000	200	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,979.00000	4,068	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		170.00000	140	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,912.00000	5,009	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,969.00000	4,842	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		10.00000	10	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,512.00000	3,383	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		54.00000	52	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,118.00000	1,983	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		160.00000	151	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,119.00000	1,003	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		660.00000	671	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		356.00000	303	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,898.00000	2,972	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		215.00000	180	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,257.00000	4,348	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		132.00000	107	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,674.00000	5,776	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		73.00000	51	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,115.00000	7,220	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,413.00000	5,286	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		5.00000	5	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,952.00000	3,823	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		44.00000	41	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,517.00000	2,384	17.08	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 14/06/2010 Currency Future	11.15	Put		109.00000	102	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,354.00000	1,230	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		446.00000	449	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		420.00000	360	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,512.00000	2,578	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		249.00000	210	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,840.00000	3,928	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		152.00000	124	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,244.00000	5,343	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		89.00000	66	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,681.00000	6,784	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,661.00000	5,534	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	3	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,193.00000	4,067	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		34.00000	35	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,747.00000	2,617	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		88.00000	85	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,514.00000	1,380	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		355.00000	349	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		459.00000	396	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,300.00000	2,364	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		270.00000	228	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,612.00000	3,696	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		165.00000	136	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,006.00000	5,104	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		99.00000	76	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,441.00000	6,544	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,098.00000	3,970	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		39.00000	38	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,122.00000	2,996	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		64.00000	64	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,204.00000	2,066	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		145.00000	134	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,446.00000	1,317	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		388.00000	385	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		634.00000	552	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,576.00000	1,620	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		444.00000	382	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,385.00000	2,450	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		309.00000	262	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,251.00000	3,330	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,220.00000	3,092	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		61.00000	60	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,292.00000	2,153	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		134.00000	122	16.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.40	Call			659.00000	574	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,500.00000	1,543	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			320.00000	272	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,162.00000	3,240	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			230.00000	193	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,071.00000	4,162	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,240.00000	4,114	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			32.00000	33	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,268.00000	3,140	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			60.00000	59	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,337.00000	2,199	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			129.00000	118	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			219.00000	183	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,211.00000	4,302	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			577.00000	501	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,769.00000	1,820	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			405.00000	346	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,596.00000	2,665	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			284.00000	240	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,475.00000	3,558	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			205.00000	170	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,396.00000	4,489	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			527.00000	456	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,969.00000	2,025	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			369.00000	315	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,811.00000	2,883	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			261.00000	220	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,703.00000	3,789	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			188.00000	156	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,630.00000	4,724	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,854.00000	3,725	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			46.00000	44	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,886.00000	2,758	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			78.00000	77	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,997.00000	1,861	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			188.00000	180	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,298.00000	1,176	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			490.00000	494	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			483.00000	417	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,175.00000	2,236	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			338.00000	287	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,029.00000	3,105	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			241.00000	203	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,932.00000	4,021	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			173.00000	143	25.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Put		4,865.00000	4,961	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,707.00000	3,579	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		49.00000	47	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,879.00000	1,744	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		221.00000	212	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,218.00000	1,098	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		560.00000	567	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,658.00000	3,530	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		50.00000	48	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,701.00000	2,570	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		92.00000	88	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,840.00000	1,705	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		232.00000	224	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,192.00000	1,074	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		584.00000	592	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		451.00000	389	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,343.00000	2,408	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		315.00000	267	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,206.00000	3,285	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		226.00000	190	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,118.00000	4,209	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		162.00000	133	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,054.00000	5,152	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,561.00000	3,432	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		52.00000	51	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,609.00000	2,477	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		100.00000	95	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,765.00000	1,630	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		256.00000	248	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,143.00000	1,026	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		634.00000	644	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		436.00000	374	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,428.00000	2,493	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		304.00000	257	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,296.00000	3,376	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		157.00000	129	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,149.00000	5,247	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,463.00000	3,335	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		55.00000	53	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,691.00000	1,556	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		282.00000	274	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,095.00000	980	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		687.00000	699	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		294.00000	249	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,385.00000	3,467	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Call			212.00000	177	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,303.00000	4,395	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,756.00000	3,627	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			48.00000	46	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,793.00000	2,664	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			85.00000	82	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,918.00000	1,782	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			209.00000	201	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,903.00000	3,774	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			45.00000	43	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,933.00000	2,806	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			75.00000	74	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,037.00000	1,901	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			179.00000	170	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,326.00000	1,203	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			468.00000	471	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			491.00000	425	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,133.00000	2,193	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			344.00000	292	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,985.00000	3,061	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			245.00000	206	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,886.00000	3,975	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			176.00000	145	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,817.00000	4,914	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,933.00000	2,806	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			75.00000	74	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,037.00000	1,901	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			179.00000	170	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,326.00000	1,203	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			468.00000	471	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			491.00000	425	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,133.00000	2,193	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,610.00000	3,481	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			51.00000	49	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,655.00000	2,523	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			96.00000	92	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,802.00000	1,667	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			244.00000	236	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,167.00000	1,049	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			609.00000	618	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			159.00000	131	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,101.00000	5,199	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,563.00000	2,430	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			105.00000	98	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,728.00000	1,593	16.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.10	Put			269.00000	261	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			428.00000	367	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,470.00000	2,535	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			299.00000	253	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,340.00000	3,421	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			154.00000	127	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,196.00000	5,295	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,050.00000	3,921	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			42.00000	39	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,074.00000	2,948	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			65.00000	66	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,159.00000	2,024	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			151.00000	143	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,413.00000	1,287	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			404.00000	406	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			518.00000	448	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,010.00000	2,067	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			363.00000	309	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,854.00000	2,927	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			257.00000	217	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,749.00000	3,835	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			185.00000	153	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,676.00000	4,772	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			116.00000	91	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,107.00000	6,210	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			48.00000	30	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,040.00000	8,148	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,980.00000	2,853	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			71.00000	71	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,077.00000	1,942	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			169.00000	160	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			111.00000	86	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,202.00000	6,305	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			46.00000	29	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,138.00000	8,247	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			106.00000	82	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,298.00000	6,400	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			44.00000	27	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,235.00000	8,346	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,805.00000	3,676	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			47.00000	45	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,840.00000	2,711	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			81.00000	79	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,957.00000	1,822	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			199.00000	190	16.31	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 14/06/2010 Currency Future	15.80	Call			397.00000	340	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,639.00000	2,708	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			201.00000	167	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,443.00000	4,536	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			104.00000	80	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,345.00000	6,448	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			43.00000	26	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,284.00000	8,395	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,701.00000	2,570	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			92.00000	88	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,840.00000	1,705	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			232.00000	224	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,192.00000	1,074	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			584.00000	592	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			376.00000	321	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,768.00000	2,839	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			191.00000	159	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,583.00000	4,677	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			97.00000	74	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,489.00000	6,592	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			40.00000	24	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,432.00000	8,543	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			376.00000	321	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,768.00000	2,839	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			95.00000	72	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,537.00000	6,640	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			39.00000	24	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,481.00000	8,592	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			350.00000	298	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,941.00000	3,016	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			179.00000	148	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,770.00000	4,866	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			36.00000	22	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,628.00000	8,740	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,414.00000	3,286	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			56.00000	55	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,472.00000	2,337	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			114.00000	106	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,654.00000	1,520	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			296.00000	288	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,072.00000	958	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			714.00000	727	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			87.00000	64	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,729.00000	6,833	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			36.00000	21	25.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.20	Put		8,677.00000	8,790	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,317.00000	3,189	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		59.00000	57	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,382.00000	2,245	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		123.00000	113	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		83.00000	61	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,825.00000	6,929	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		34.00000	20	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,775.00000	8,889	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,366.00000	3,238	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		57.00000	56	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,427.00000	2,291	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		118.00000	109	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,619.00000	1,484	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		310.00000	303	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		85.00000	62	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,777.00000	6,881	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		35.00000	21	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,726.00000	8,839	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		182.00000	150	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,723.00000	4,819	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		91.00000	68	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,633.00000	6,736	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		37.00000	23	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,579.00000	8,691	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		383.00000	327	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,725.00000	2,795	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		194.00000	162	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,536.00000	4,630	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		41.00000	25	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,382.00000	8,493	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,145.00000	4,019	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		37.00000	38	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,171.00000	3,043	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		63.00000	62	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,248.00000	2,108	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		139.00000	126	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,480.00000	1,347	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		371.00000	365	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		119.00000	96	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,011.00000	6,114	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		50.00000	32	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,942.00000	8,050	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		121.00000	98	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,962.00000	6,066	26.32	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	21.40	Call		51.00000	33	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,893.00000	8,001	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,001.00000	3,872	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		43.00000	40	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,027.00000	2,900	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		68.00000	69	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,383.00000	1,258	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		425.00000	427	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		113.00000	89	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,155.00000	6,257	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		47.00000	29	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,089.00000	8,198	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		412.00000	353	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,554.00000	2,621	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		208.00000	174	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,350.00000	4,442	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		108.00000	84	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,250.00000	6,353	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		45.00000	28	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,186.00000	8,296	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		390.00000	333	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,682.00000	2,751	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		198.00000	164	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,489.00000	4,583	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		101.00000	78	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,393.00000	6,496	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		42.00000	26	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,333.00000	8,444	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		82.00000	59	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,873.00000	6,978	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		33.00000	20	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,825.00000	8,938	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		93.00000	70	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,585.00000	6,688	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		38.00000	23	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,530.00000	8,642	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.18200	11.19100		15.90	55,910.00	5	21,135.00
€ / R On 14/09/2009 Currency Future	11.20	Call		179.00000	161	15.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		188.00000	179	15.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		143.00000	127	16.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		252.00000	245	16.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		93.00000	79	18.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		402.00000	397	18.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		115.00000	100	17.55	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	11.40	Put			324.00000	318	17.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			83.00000	71	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			442.00000	439	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			75.00000	63	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			484.00000	481	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			103.00000	89	17.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			362.00000	357	17.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			68.00000	57	19.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			527.00000	525	19.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			115.00000	100	17.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			324.00000	318	17.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			160.00000	143	16.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			219.00000	211	16.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			273.00000	256	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			132.00000	124	17.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			208.00000	191	16.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			167.00000	159	16.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			208.00000	191	16.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			167.00000	159	16.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			309.00000	291	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			118.00000	109	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			240.00000	222	16.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			149.00000	140	16.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			68.00000	57	19.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			527.00000	525	19.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			61.00000	51	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			570.00000	569	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			75.00000	63	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			484.00000	481	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			15.00000	12	26.59	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,324.00000	1,330	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			128.00000	113	17.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			287.00000	281	17.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			103.00000	89	17.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			362.00000	357	17.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			128.00000	113	17.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			287.00000	281	17.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			50.00000	41	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			659.00000	659	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			45.00000	37	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			704.00000	705	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			55.00000	46	20.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			614.00000	614	20.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			41.00000	34	21.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			750.00000	752	21.66	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 14/09/2009 Currency Future	12.00	Call			34.00000	28	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			843.00000	846	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			38.00000	31	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			797.00000	799	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			31.00000	25	22.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			890.00000	893	22.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			29.00000	23	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			938.00000	941	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			18.00000	14	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,227.00000	1,232	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			21.00000	17	24.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,130.00000	1,135	24.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			23.00000	18	24.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,082.00000	1,086	24.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			17.00000	13	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,276.00000	1,281	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			14.00000	11	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,423.00000	1,429	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			13.00000	10	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,472.00000	1,478	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			11.00000	8	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,620.00000	1,626	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			8.00000	7	30.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,817.00000	1,825	30.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			7.00000	5	32.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,016.00000	2,023	32.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			7.00000	6	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,966.00000	1,974	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			7.00000	6	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,966.00000	1,974	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			5.00000	4	34.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,314.00000	2,322	34.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			4.00000	4	34.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,363.00000	2,372	34.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			5.00000	4	34.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,264.00000	2,272	34.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			5.00000	4	33.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,214.00000	2,222	33.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			6.00000	5	33.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,165.00000	2,173	33.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			6.00000	5	33.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,165.00000	2,173	33.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			6.00000	5	32.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,065.00000	2,073	32.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			4.00000	3	35.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.70	Put		2,513.00000	2,521	35.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		3.00000	3	36.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,662.00000	2,671	36.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		3.00000	3	37.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,712.00000	2,721	37.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		4.00000	3	35.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,413.00000	2,421	35.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		6.00000	5	33.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,115.00000	2,123	33.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		6.00000	5	33.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,115.00000	2,123	33.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		5.00000	4	33.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,214.00000	2,222	33.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		8.00000	6	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,867.00000	1,874	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		4.00000	3	36.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,563.00000	2,571	36.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		4.00000	3	35.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,463.00000	2,471	35.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		3.00000	3	37.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,712.00000	2,721	37.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		3.00000	2	37.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,762.00000	2,770	37.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		3.00000	2	37.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,812.00000	2,820	37.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		2.00000	2	38.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,911.00000	2,920	38.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		3.00000	3	36.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,612.00000	2,621	36.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		8.00000	6	31.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,917.00000	1,924	31.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		2.00000	2	38.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		3,011.00000	3,020	38.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		1.00000	1	43.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,660.00000	3,669	43.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		3.00000	3	36.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,612.00000	2,621	36.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		2.00000	2	38.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,911.00000	2,920	38.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		2.00000	2	39.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		3,111.00000	3,120	39.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		2.00000	2	40.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		3,211.00000	3,220	40.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		2.00000	2	40.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		3,311.00000	3,320	40.99	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 14/09/2009 Currency Future	14.60	Call			2.00000	1	41.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,411.00000	3,419	41.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			4.00000	3	35.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,413.00000	2,421	35.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			2.00000	2	39.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,111.00000	3,120	39.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			2.00000	2	40.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,211.00000	3,220	40.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			12.00000	9	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,521.00000	1,527	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			11.00000	8	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,620.00000	1,626	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			9.00000	7	29.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,718.00000	1,725	29.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			4.00000	4	34.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,363.00000	2,372	34.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			3.00000	2	38.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,862.00000	2,870	38.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			2.00000	2	38.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,961.00000	2,970	38.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			2.00000	2	39.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,061.00000	3,070	39.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			8.00000	6	31.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,917.00000	1,924	31.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			9.00000	7	29.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,718.00000	1,725	29.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			10.00000	8	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,669.00000	1,676	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			9.00000	7	30.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,768.00000	1,775	30.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			3.00000	3	36.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,662.00000	2,671	36.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			8.00000	6	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,867.00000	1,874	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			4.00000	3	35.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,463.00000	2,471	35.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			11.00000	9	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,570.00000	1,577	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			14.00000	11	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,423.00000	1,429	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			19.00000	15	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,178.00000	1,183	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			14.00000	11	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,373.00000	1,379	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			26.00000	21	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.15	Put			985.00000	989	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			19.00000	15	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,178.00000	1,183	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			10.00000	8	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,669.00000	1,676	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			29.00000	23	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			938.00000	941	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			24.00000	20	24.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,033.00000	1,038	24.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			26.00000	21	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			985.00000	989	23.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			13.00000	10	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,472.00000	1,478	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,791.00000	4,782	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,291.00000	3,282	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,795.00000	1,784	30.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			4.00000	2	30.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			383.00000	367	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			92.00000	85	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	45.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,210.00000	4,219	45.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	48.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,709.00000	5,718	48.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	50.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,209.00000	7,218	50.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,091.00000	5,082	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,591.00000	3,582	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,093.00000	2,083	31.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			2.00000	1	31.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			636.00000	622	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			45.00000	40	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			1.00000	1	44.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,910.00000	3,919	44.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	48.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,409.00000	5,418	48.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	49.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,909.00000	6,918	49.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,241.00000	5,232	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,741.00000	3,732	34.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	34.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.95	Call			2,242.00000	2,232	30.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	0	30.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			772.00000	760	22.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			31.00000	28	22.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			1.00000	1	43.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,760.00000	3,769	43.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	47.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,259.00000	5,268	47.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	49.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,759.00000	6,768	49.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			41.00000	34	21.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			750.00000	752	21.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			45.00000	37	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			704.00000	705	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			345.00000	329	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			104.00000	97	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			505.00000	490	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			64.00000	58	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			423.00000	407	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			82.00000	75	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			548.00000	533	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			57.00000	51	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			464.00000	448	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			73.00000	66	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,191.00000	4,182	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,191.00000	3,182	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,192.00000	2,182	31.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	0	31.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,202.00000	1,191	25.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			11.00000	9	25.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			1.00000	1	44.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,810.00000	3,819	44.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	48.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,809.00000	5,818	48.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	50.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,809.00000	7,818	50.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,041.00000	4,032	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,041.00000	3,032	25.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	25.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,043.00000	2,033	32.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			2.00000	1	32.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,056.00000	1,045	24.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.15	Put			15.00000	13	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	1	45.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,960.00000	3,969	45.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	48.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,959.00000	5,968	48.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	50.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,959.00000	7,968	50.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,941.00000	3,932	36.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	36.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,941.00000	2,932	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,944.00000	1,934	32.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			3.00000	2	32.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			960.00000	949	23.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			19.00000	17	23.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			1.00000	1	45.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,060.00000	4,069	45.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	49.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,059.00000	6,068	49.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,059.00000	8,068	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,891.00000	3,882	36.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	36.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,891.00000	2,882	25.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	25.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,894.00000	1,884	31.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			3.00000	2	31.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			913.00000	901	23.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			22.00000	19	23.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			1.00000	1	45.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,110.00000	4,119	45.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	49.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,109.00000	6,118	49.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,109.00000	8,118	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,691.00000	3,682	33.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	33.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,691.00000	2,682	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,695.00000	1,685	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			4.00000	3	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			726.00000	713	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			35.00000	31	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	1	46.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,309.00000	4,319	46.15	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	17.50	Call			0.00000	0	49.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,309.00000	6,318	49.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,309.00000	8,318	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,641.00000	3,632	33.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	33.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,641.00000	2,632	27.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	27.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,646.00000	1,635	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			5.00000	3	29.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			681.00000	667	21.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			40.00000	35	21.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	1	46.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,359.00000	4,369	46.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	49.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,359.00000	6,368	49.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,359.00000	8,368	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,591.00000	2,582	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,596.00000	1,586	29.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			5.00000	4	29.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	1	46.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,409.00000	4,419	46.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	49.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,409.00000	6,418	49.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,409.00000	8,418	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,491.00000	3,482	31.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	31.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,491.00000	2,482	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	28.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,497.00000	1,487	28.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			6.00000	5	28.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	46.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,509.00000	4,518	46.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	49.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,509.00000	6,518	49.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,509.00000	8,518	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,541.00000	3,532	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	31.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,541.00000	2,532	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,547.00000	1,536	28.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.65	Put		6.00000	4	28.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call		591.00000	577	20.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put		50.00000	45	20.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call		0.00000	1	46.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put		4,459.00000	4,469	46.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		0.00000	0	49.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,459.00000	6,468	49.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,459.00000	8,468	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		3,791.00000	3,782	34.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	34.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call		2,791.00000	2,782	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put		0.00000	0	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call		819.00000	807	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put		28.00000	25	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call		0.00000	0	49.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put		6,209.00000	6,218	49.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put		8,209.00000	8,218	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		3,991.00000	3,982	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		2,991.00000	2,982	24.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		0.00000	0	24.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		1,994.00000	1,984	32.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		3.00000	2	32.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		1,008.00000	997	24.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		17.00000	15	24.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		1.00000	1	45.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		4,010.00000	4,019	45.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		0.00000	0	49.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		6,009.00000	6,018	49.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		8,009.00000	8,018	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,141.00000	4,132	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	37.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,141.00000	3,132	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,142.00000	2,133	31.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		1.00000	1	31.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,154.00000	1,143	25.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		13.00000	11	25.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		1.00000	1	44.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,860.00000	3,869	44.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		0.00000	0	48.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,859.00000	5,868	48.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	50.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			7,859.00000	7,868	50.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call			2,741.00000	2,732	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put			0.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call			1,745.00000	1,735	30.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put			4.00000	3	30.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call			0.00000	1	46.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put			4,259.00000	4,269	46.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	49.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put			6,259.00000	6,268	49.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	51.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put			8,259.00000	8,268	51.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.36840		11.37970		16.84	147,789.20	13	13,487.00
€ / R On 14/12/2009 Currency Future	11.40	Call			437.00000	412	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			458.00000	444	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			400.00000	375	17.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			521.00000	507	17.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			336.00000	312	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			656.00000	644	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			367.00000	342	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			587.00000	574	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			322.00000	298	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			692.00000	680	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			308.00000	285	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			729.00000	717	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			351.00000	327	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			621.00000	608	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			283.00000	261	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			803.00000	792	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			221.00000	201	19.70	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,041.00000	1,032	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			33.00000	29	25.62	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,253.00000	3,260	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			505.00000	480	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			375.00000	362	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			418.00000	393	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			489.00000	475	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			457.00000	432	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			427.00000	413	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			530.00000	505	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			351.00000	337	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			295.00000	273	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			766.00000	754	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			481.00000	455	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			401.00000	387	16.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.55	Call			383.00000	358	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			553.00000	540	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			260.00000	239	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			881.00000	870	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			250.00000	228	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			920.00000	910	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			240.00000	219	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			960.00000	950	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			271.00000	249	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			842.00000	831	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			230.00000	209	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,000.00000	991	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			212.00000	192	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,083.00000	1,074	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			168.00000	150	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,338.00000	1,332	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			181.00000	163	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,252.00000	1,245	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			189.00000	170	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,209.00000	1,201	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			156.00000	139	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,426.00000	1,421	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			150.00000	134	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,471.00000	1,466	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			145.00000	129	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,515.00000	1,511	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			140.00000	124	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,560.00000	1,556	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			122.00000	107	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,742.00000	1,739	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			107.00000	93	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,927.00000	1,925	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			93.00000	81	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,113.00000	2,113	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			100.00000	87	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,021.00000	2,019	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			97.00000	85	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,068.00000	2,066	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			97.00000	85	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,068.00000	2,066	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			74.00000	65	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,345.00000	2,346	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			71.00000	62	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,392.00000	2,393	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			78.00000	68	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	13.60	Put		2,298.00000	2,299	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		81.00000	71	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,252.00000	2,252	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		85.00000	74	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,205.00000	2,206	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		81.00000	71	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,252.00000	2,252	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		89.00000	77	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,159.00000	2,159	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		62.00000	54	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,533.00000	2,536	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		103.00000	90	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,974.00000	1,972	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		27.00000	23	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,497.00000	3,505	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		68.00000	59	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,438.00000	2,441	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		57.00000	50	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,627.00000	2,631	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		52.00000	45	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,723.00000	2,727	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		48.00000	42	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,818.00000	2,823	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		44.00000	38	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,914.00000	2,920	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		100.00000	87	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,021.00000	2,019	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		93.00000	81	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,113.00000	2,113	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		65.00000	57	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,486.00000	2,488	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		60.00000	52	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,580.00000	2,583	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		55.00000	48	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,675.00000	2,679	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		118.00000	104	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,788.00000	1,785	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		110.00000	97	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,881.00000	1,878	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		74.00000	65	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,345.00000	2,346	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		110.00000	97	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,881.00000	1,878	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		62.00000	54	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,533.00000	2,536	24.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call			114.00000	100	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,834.00000	1,832	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			65.00000	57	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,486.00000	2,488	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			60.00000	52	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,580.00000	2,583	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			50.00000	44	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,770.00000	2,775	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			52.00000	45	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,723.00000	2,727	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			126.00000	111	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,696.00000	1,693	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			131.00000	115	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,651.00000	1,647	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			114.00000	100	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,834.00000	1,832	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			78.00000	68	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,298.00000	2,299	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			131.00000	115	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,651.00000	1,647	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			135.00000	120	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,605.00000	1,601	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			118.00000	104	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,788.00000	1,785	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			175.00000	157	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,295.00000	1,288	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			162.00000	145	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,382.00000	1,376	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			196.00000	177	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,166.00000	1,159	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			156.00000	139	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,426.00000	1,421	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			204.00000	184	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,124.00000	1,116	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			189.00000	170	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,209.00000	1,201	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			162.00000	145	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,382.00000	1,376	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			872.00000	851	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			143.00000	133	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			557.00000	532	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			327.00000	314	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			31.00000	27	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,302.00000	3,309	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,024.00000	1,005	15.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.45	Put		95.00000	87	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		672.00000	648	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		242.00000	229	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		29.00000	25	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,399.00000	3,407	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,862.00000	1,848	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		32.00000	30	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		612.00000	588	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		283.00000	269	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		16.00000	14	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,186.00000	4,196	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		8.00000	7	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,678.00000	5,689	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		4.00000	4	33.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,175.00000	7,185	33.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,153.00000	2,140	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		24.00000	22	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		802.00000	779	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		172.00000	161	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		19.00000	17	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,889.00000	3,899	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		9.00000	8	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,379.00000	5,389	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		5.00000	4	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,875.00000	6,886	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		221.00000	201	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,041.00000	1,032	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,300.00000	2,287	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		20.00000	18	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		909.00000	888	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		129.00000	120	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		22.00000	19	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,742.00000	3,751	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		10.00000	8	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,230.00000	5,240	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		5.00000	4	32.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,725.00000	6,736	32.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,584.00000	3,572	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		5.00000	4	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,594.00000	2,581	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		15.00000	13	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,621.00000	1,606	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		42.00000	38	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		768.00000	745	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		188.00000	177	16.26	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	14.80	Call			28.00000	24	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,448.00000	3,456	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			14.00000	12	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,434.00000	4,444	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,684.00000	3,672	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			4.00000	4	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,693.00000	2,680	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			13.00000	12	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,717.00000	1,703	19.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			37.00000	34	19.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			837.00000	815	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			157.00000	146	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			30.00000	26	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,350.00000	3,358	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			15.00000	13	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,335.00000	4,345	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,734.00000	3,722	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			4.00000	3	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,742.00000	2,729	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			12.00000	11	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,765.00000	1,751	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			36.00000	33	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			15.00000	13	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,285.00000	4,295	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,485.00000	3,473	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			5.00000	5	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,496.00000	2,483	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			16.00000	15	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,526.00000	1,510	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			46.00000	42	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			703.00000	679	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			223.00000	211	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			25.00000	22	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,546.00000	3,554	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			13.00000	12	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,534.00000	4,543	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,386.00000	3,374	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			6.00000	5	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,398.00000	2,385	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			18.00000	16	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,431.00000	1,415	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			51.00000	47	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			641.00000	617	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			262.00000	249	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			23.00000	21	26.27	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	15.00	Put		3,644.00000	3,652	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		13.00000	11	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,633.00000	4,643	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,286.00000	3,274	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		7.00000	6	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,337.00000	1,320	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		57.00000	52	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		584.00000	559	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		304.00000	291	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		12.00000	11	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,732.00000	4,742	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,336.00000	3,324	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		6.00000	5	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,349.00000	2,336	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		19.00000	17	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,384.00000	1,368	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		54.00000	49	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		23.00000	20	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,693.00000	3,701	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		12.00000	11	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,683.00000	4,692	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,535.00000	3,523	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		5.00000	4	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,545.00000	2,532	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		15.00000	14	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,573.00000	1,558	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		44.00000	40	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		735.00000	712	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		205.00000	193	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		14.00000	12	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,484.00000	4,494	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,634.00000	3,622	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		4.00000	4	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,643.00000	2,631	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		14.00000	12	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,669.00000	1,654	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		39.00000	36	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		14.00000	13	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,385.00000	4,394	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,783.00000	3,772	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		4.00000	3	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,791.00000	2,779	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		12.00000	10	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,814.00000	1,799	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		34.00000	31	19.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.60	Call		15.00000	14	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,236.00000	4,245	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,783.00000	3,772	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		4.00000	3	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,883.00000	3,871	29.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		3.00000	3	29.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,890.00000	2,878	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		11.00000	9	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,910.00000	1,896	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		31.00000	28	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		985.00000	965	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		105.00000	97	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		36.00000	31	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,156.00000	3,163	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		16.00000	14	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,137.00000	4,146	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,082.00000	4,070	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	2	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,088.00000	3,076	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		8.00000	7	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,105.00000	2,091	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		25.00000	23	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,151.00000	1,133	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		71.00000	65	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		42.00000	37	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,962.00000	2,968	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		18.00000	16	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,939.00000	3,948	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,182.00000	4,170	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		2.00000	2	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,187.00000	3,175	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		8.00000	7	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,202.00000	2,189	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		22.00000	20	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,244.00000	1,226	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		64.00000	58	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		46.00000	40	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,866.00000	2,872	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		20.00000	18	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,840.00000	3,849	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		8.00000	7	31.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,828.00000	5,838	31.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		3.00000	3	34.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,824.00000	7,834	34.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		7.00000	6	31.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.30	Put		5,928.00000	5,938	31.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		3.00000	3	34.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,923.00000	7,934	34.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,983.00000	3,971	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		3.00000	3	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,989.00000	2,977	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		9.00000	8	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,007.00000	1,994	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		28.00000	25	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,064.00000	1,046	15.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		85.00000	77	15.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		17.00000	15	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,038.00000	4,047	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		7.00000	6	31.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,027.00000	6,038	31.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		3.00000	2	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,023.00000	8,034	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		7.00000	6	31.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,127.00000	6,137	31.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		3.00000	2	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,123.00000	8,134	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		6.00000	5	32.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,277.00000	6,287	32.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	2	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,273.00000	8,284	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		6.00000	5	32.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,376.00000	6,387	32.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		2.00000	2	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,373.00000	8,383	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		6.00000	5	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,526.00000	6,536	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		2.00000	2	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,522.00000	8,533	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		6.00000	5	32.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,476.00000	6,486	32.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		2.00000	2	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,472.00000	8,483	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		6.00000	5	31.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,227.00000	6,237	31.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		3.00000	2	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,223.00000	8,234	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,132.00000	4,120	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	2	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,138.00000	3,125	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		8.00000	7	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 14/12/2009 Currency Future	10.25	Call			1,197.00000	1,180	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			67.00000	61	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			8.00000	6	31.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,878.00000	5,888	31.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			3.00000	3	34.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,874.00000	7,884	34.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			4,032.00000	4,021	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			3.00000	2	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			3,039.00000	3,026	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			9.00000	8	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			2,056.00000	2,043	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			26.00000	24	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			1,105.00000	1,087	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			76.00000	68	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			18.00000	16	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			3,988.00000	3,997	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			7.00000	6	31.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			5,978.00000	5,988	31.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			3.00000	3	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			7,973.00000	7,984	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,933.00000	3,921	30.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			3.00000	3	30.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,940.00000	2,927	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			10.00000	9	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,959.00000	1,945	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			29.00000	27	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			17.00000	15	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,087.00000	4,097	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			7.00000	6	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,077.00000	6,088	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			3.00000	2	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,073.00000	8,084	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			6.00000	5	32.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,426.00000	6,437	32.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			2.00000	2	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,422.00000	8,433	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			6.00000	5	32.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,326.00000	6,337	32.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			2.00000	2	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,323.00000	8,333	34.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.54480		11.55790		17.41	0.00	0	1,363.00
€ / R On 15/03/2010 Currency Future	11.55	Call			632.00000	595	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			624.00000	600	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			577.00000	541	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			719.00000	696	17.82	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 15/03/2010 Currency Future	11.85	Call			528.00000	493	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			820.00000	798	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			544.00000	509	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			786.00000	764	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			513.00000	478	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			855.00000	833	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			498.00000	464	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			890.00000	869	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			484.00000	450	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			926.00000	905	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			457.00000	424	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			999.00000	979	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			613.00000	577	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			655.00000	632	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			675.00000	639	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			567.00000	544	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			347.00000	318	20.28	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,390.00000	1,373	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			905.00000	871	16.60	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			347.00000	326	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			698.00000	662	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			540.00000	517	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			470.00000	436	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			962.00000	942	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			577.00000	541	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			719.00000	696	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			653.00000	617	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			595.00000	572	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			721.00000	685	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			514.00000	490	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			560.00000	525	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			752.00000	730	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			444.00000	411	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,036.00000	1,016	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			432.00000	399	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,074.00000	1,054	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			420.00000	388	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,112.00000	1,093	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,328.00000	3,313	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			20.00000	18	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,347.00000	2,332	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			39.00000	37	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,436.00000	1,412	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			128.00000	117	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			770.00000	734	16.97	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	11.25	Put			462.00000	440	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			252.00000	228	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,944.00000	1,934	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			159.00000	141	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,851.00000	2,846	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			106.00000	92	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,798.00000	3,798	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			66.00000	49	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,758.00000	4,754	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,377.00000	3,362	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			19.00000	17	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,396.00000	2,381	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			38.00000	36	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,478.00000	1,455	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			120.00000	110	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			796.00000	760	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			438.00000	415	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			258.00000	234	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,900.00000	1,889	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			162.00000	144	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,804.00000	2,800	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			108.00000	94	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,750.00000	3,749	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			68.00000	50	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,710.00000	4,706	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,475.00000	3,460	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			17.00000	16	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,494.00000	2,478	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			36.00000	33	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,563.00000	1,541	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			105.00000	97	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			849.00000	814	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			391.00000	369	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			271.00000	246	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,813.00000	1,801	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			170.00000	151	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,712.00000	2,707	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			112.00000	98	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,654.00000	3,653	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			72.00000	55	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,614.00000	4,610	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,525.00000	3,510	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			17.00000	15	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,543.00000	2,527	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			35.00000	32	19.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.05	Call			1,606.00000	1,585	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			98.00000	91	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			877.00000	842	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			369.00000	347	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			277.00000	252	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,769.00000	1,757	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			174.00000	155	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,666.00000	2,660	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			114.00000	100	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,606.00000	3,605	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			73.00000	57	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,566.00000	4,562	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,426.00000	3,411	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			18.00000	16	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,445.00000	2,429	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			37.00000	35	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,520.00000	1,498	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			113.00000	103	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			822.00000	787	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			414.00000	392	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			264.00000	240	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,856.00000	1,845	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			166.00000	148	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,758.00000	2,753	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			110.00000	96	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,702.00000	3,701	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			70.00000	52	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,662.00000	4,658	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,673.00000	3,658	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			15.00000	13	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,689.00000	2,674	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			31.00000	29	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,738.00000	1,719	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			80.00000	74	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			964.00000	930	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			306.00000	286	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			298.00000	272	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,640.00000	1,627	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			186.00000	167	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,528.00000	2,522	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			121.00000	106	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,463.00000	3,461	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			79.00000	64	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,421.00000	4,419	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,771.00000	3,757	25.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		14.00000	12	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,787.00000	2,772	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		30.00000	27	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,827.00000	1,810	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		69.00000	65	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,026.00000	993	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		268.00000	249	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		313.00000	286	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,556.00000	1,541	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		195.00000	175	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,437.00000	2,430	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		126.00000	111	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,368.00000	3,366	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		83.00000	69	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,326.00000	4,324	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,722.00000	3,707	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		14.00000	12	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,738.00000	2,723	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		30.00000	28	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,783.00000	1,764	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		75.00000	69	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		995.00000	961	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		287.00000	267	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		306.00000	279	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,598.00000	1,584	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		191.00000	171	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,483.00000	2,476	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		123.00000	108	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,415.00000	3,413	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		81.00000	66	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,373.00000	4,371	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,574.00000	3,559	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		16.00000	14	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,591.00000	2,576	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		34.00000	31	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,650.00000	1,630	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		92.00000	85	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		284.00000	258	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,726.00000	1,713	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		178.00000	159	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,620.00000	2,614	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		116.00000	102	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,558.00000	3,557	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		75.00000	59	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,517.00000	4,514	26.87	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	7.95	Call			3,623.00000	3,608	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			15.00000	14	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,640.00000	2,625	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			32.00000	30	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,694.00000	1,674	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			86.00000	79	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			934.00000	900	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			326.00000	305	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			291.00000	265	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,683.00000	1,670	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			182.00000	163	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,574.00000	2,568	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			118.00000	104	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,511.00000	3,509	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			77.00000	61	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,469.00000	4,466	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,821.00000	3,806	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			13.00000	11	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,837.00000	2,821	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			29.00000	26	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,873.00000	1,855	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			65.00000	60	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,058.00000	1,026	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			250.00000	231	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			321.00000	294	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,514.00000	1,499	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			200.00000	180	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,392.00000	2,385	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			128.00000	113	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,320.00000	3,318	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			86.00000	71	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,278.00000	4,276	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,870.00000	3,856	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			12.00000	11	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,886.00000	2,870	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			28.00000	26	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,918.00000	1,901	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			60.00000	56	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,091.00000	1,059	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			233.00000	215	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			330.00000	302	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,472.00000	1,457	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			205.00000	184	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,347.00000	2,340	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			131.00000	115	25.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.70	Put		3,273.00000	3,271	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		88.00000	74	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,230.00000	4,229	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,068.00000	4,053	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		10.00000	8	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,082.00000	3,067	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		24.00000	22	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,104.00000	2,089	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		46.00000	44	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,233.00000	1,204	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		175.00000	160	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		366.00000	336	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,308.00000	1,292	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		226.00000	204	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,168.00000	2,159	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		142.00000	126	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,084.00000	3,081	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		97.00000	84	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,039.00000	4,039	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,215.00000	4,201	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		7.00000	6	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,229.00000	3,214	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		21.00000	19	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,250.00000	2,234	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		42.00000	40	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,354.00000	1,328	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		146.00000	133	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		397.00000	366	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,189.00000	1,171	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		241.00000	218	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,033.00000	2,023	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		152.00000	135	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,944.00000	2,940	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		102.00000	89	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,894.00000	3,894	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		39.00000	20	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,831.00000	5,825	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		12.00000	10	29.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,804.00000	7,815	29.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		36.00000	18	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,978.00000	5,973	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		11.00000	10	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,953.00000	7,965	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,969.00000	3,955	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		11.00000	10	25.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.60	Call		2,984.00000	2,969	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		26.00000	24	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,010.00000	1,994	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		52.00000	49	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,159.00000	1,128	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		201.00000	184	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		215.00000	194	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,257.00000	2,249	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		93.00000	80	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,135.00000	4,135	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		34.00000	17	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,077.00000	6,072	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		11.00000	9	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,053.00000	8,064	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		32.00000	16	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,175.00000	6,171	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		10.00000	9	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,152.00000	8,164	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,722.00000	3,707	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		14.00000	12	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		30.00000	15	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,322.00000	6,320	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		9.00000	8	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,301.00000	8,313	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		28.00000	15	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,420.00000	6,420	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		8.00000	7	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,400.00000	8,412	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		26.00000	14	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,568.00000	6,569	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		8.00000	7	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,550.00000	8,562	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		26.00000	14	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,518.00000	6,519	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		8.00000	7	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,500.00000	8,512	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		31.00000	15	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,273.00000	6,271	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		9.00000	8	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,251.00000	8,263	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,117.00000	4,102	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		9.00000	8	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,131.00000	3,116	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		23.00000	21	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,153.00000	2,137	18.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.45	Put		45.00000	42	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,273.00000	1,245	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		165.00000	150	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		230.00000	208	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,123.00000	2,113	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		98.00000	86	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,990.00000	3,991	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		37.00000	18	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,929.00000	5,923	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		12.00000	10	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,904.00000	7,915	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,166.00000	4,152	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		8.00000	7	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,180.00000	3,165	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		22.00000	20	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,201.00000	2,186	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		43.00000	41	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,313.00000	1,286	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		155.00000	141	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		236.00000	213	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,078.00000	2,068	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		100.00000	87	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,942.00000	3,942	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		38.00000	19	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,880.00000	5,874	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		12.00000	10	29.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,854.00000	7,865	29.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,019.00000	4,004	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		11.00000	9	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,033.00000	3,018	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		25.00000	23	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,056.00000	2,040	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		48.00000	46	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,194.00000	1,164	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		186.00000	169	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		221.00000	199	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,213.00000	2,204	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		95.00000	83	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,087.00000	4,088	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		36.00000	17	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,028.00000	6,022	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		11.00000	10	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,003.00000	8,015	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		32.00000	16	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,224.00000	6,221	26.74	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	19.75	Call			10.00000	8	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,202.00000	8,214	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			27.00000	14	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,469.00000	6,470	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			8.00000	7	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,450.00000	8,462	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			29.00000	15	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,371.00000	6,370	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			9.00000	8	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,351.00000	8,363	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,920.00000	3,905	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			12.00000	10	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,935.00000	2,920	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			27.00000	25	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,964.00000	1,947	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			56.00000	52	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,125.00000	1,094	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			217.00000	199	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			595.00000	559	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			687.00000	664	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			210.00000	189	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,302.00000	2,294	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			90.00000	77	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,182.00000	4,182	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			33.00000	16	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,126.00000	6,121	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			10.00000	9	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,102.00000	8,114	29.66	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.20700		249.29200		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			300.18300		300.74400		0.00	12,007,320.00	4	690.00
ALBI On 04/02/2010 Index Future			305.71000		306.28300		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.98500		127.99800		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.34200		130.35500		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			301.94850		302.50350		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			307.50750		308.07500		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			370.17000		364.64500		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.50900		7.50100		18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J157 On 15/09/2015 jSwap			8.47600		8.43700		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.09800		8.06600		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.31400		8.27800		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.59000		8.55700		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.55000		8.52000		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.53600		8.50700		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			6.80000		6.81200		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.76700		6.75800		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.87900		6.87200		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.18100		7.14100		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.48900		7.48700		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.40700		7.39200		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.62600		7.60000		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.29100		8.25200		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.42500		8.38000		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.50400		8.47600		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.55700		8.52800		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.12700		7.12800		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.03100		7.03900		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.02100		7.03400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.14900		7.15600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.20000		7.21000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			290.48200		291.06900		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			295.83000		296.43000		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.52800		7.46800		1.25	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			26.00000	20	1.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future	6.50	Put			802.00000	844	1.21	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.66000		7.60300		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			644.00000	577	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			386.00000	419	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.21300		8.17200		7.00	39,254.01	311	5,945.00
R157 On 05/11/2009 Bond Future	7.50	Call			412.00000	352	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,018.00000	4,174	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.27300		8.22900		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,317.00000	1,222	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,766.00000	3,894	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.29100		8.24400		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,359.00000	3,213	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,127.00000	2,208	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.26600		8.21600		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,477.00000	4,318	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,029.00000	2,102	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.74200		8.70200		14.00	13,744.01	115	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,276.00000	3,008	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,804.00000	2,930	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			179.00000	142	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,982.00000	13,339	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,675.00000	4,363	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,794.00000	1,875	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			381.00000	315	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,355.00000	10,682	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.78000		8.72500		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,604.00000	2,381	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,377.00000	7,688	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.79900		8.75600		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,675.00000	6,403	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,360.00000	4,500	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.80000		8.75500		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,642.00000	8,343	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,050.00000	4,180	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.27400		8.23300		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			262.00000	222	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,369.00000	3,499	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.32500		8.28200		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			641.00000	588	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,816.00000	3,934	6.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/05/2010 Bond Future			8.33800		8.29100		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,527.00000	2,414	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,734.00000	1,800	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.30700		8.25700		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,875.00000	3,742	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,213.00000	1,262	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.71300		8.68300		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			207.00000	177	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,024.00000	7,160	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.77300		8.74100		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,611.00000	1,528	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,574.00000	4,663	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.80000		8.76700		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			4,063.00000	3,945	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,852.00000	2,906	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.79800		8.76300		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,353.00000	5,227	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,902.00000	2,954	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.70500		8.67500		12.28	0.00	0	2,301.00
R204 On 05/11/2009 Bond Future	7.50	Call			229.00000	196	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,681.00000	7,829	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.75500		8.72400		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,805.00000	1,715	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,969.00000	5,062	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.78000		8.74700		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,538.00000	4,407	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,087.00000	3,146	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.78100		8.74600		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,621.00000	5,480	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,811.00000	2,869	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.32300		8.27100		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			205.00000	168	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,885.00000	3,026	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.38500		8.32900		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			520.00000	468	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,252.00000	3,381	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.40800		8.34700		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,434.00000	2,310	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,209.00000	1,272	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.38000		8.31400		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,962.00000	2,828	4.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/08/2010 Bond Future	9.00	Put			1,006.00000	1,062	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.81200		8.77200		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			186.00000	153	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,540.00000	8,755	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.86000		8.81800		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,782.00000	1,669	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,327.00000	5,468	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.88900		8.84500		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,244.00000	5,061	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,863.00000	2,942	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.89500		8.84900		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,331.00000	6,137	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,601.00000	2,677	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.81000		8.76900		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			229.00000	189	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,115.00000	7,337	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.85600		8.81400		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,102.00000	1,969	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,118.00000	4,250	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.88000		8.83600		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			5,041.00000	4,850	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,510.00000	2,593	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.88200		8.83700		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,516.00000	6,316	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,557.00000	2,633	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.27400		8.23400		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.50	Call			542.00000	457	17.97	0.00	0	960.00
R209 On 05/11/2009 Bond Future	7.50	Put			7,494.00000	7,761	17.97	0.00	0	960.00
R209 On 05/11/2009 Bond Future	9.00	Call			6,893.00000	6,564	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			560.00000	584	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			114.00000	88	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			12,374.00000	12,702	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			262.00000	213	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			9,807.00000	10,110	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,844.00000	11,492	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			85.00000	87	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.29300		8.25100		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,438.00000	1,316	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,526.00000	8,773	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,624.00000	13,270	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			369.00000	384	19.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/05/2010 Bond Future			8.29600	8.25300		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		5,863.00000	5,612	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		3,739.00000	3,865	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.28500	8.24100		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		7,924.00000	7,651	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		3,644.00000	3,757	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			298.12500	298.67000		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			303.61300	304.17100		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.55520	6.52760		17.01	0.00	0	240,943.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		104.00000	109	17.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		127.00000	104	17.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		87.00000	90	17.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		159.00000	135	17.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		72.00000	74	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		194.00000	168	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		59.00000	60	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		232.00000	205	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		41.00000	41	19.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		313.00000	285	19.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		49.00000	49	19.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		272.00000	244	19.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		41.00000	41	19.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		313.00000	285	19.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		72.00000	74	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		194.00000	168	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		126.00000	140	17.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		98.00000	85	17.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		194.00000	212	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		66.00000	57	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		194.00000	212	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		66.00000	57	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		272.00000	293	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		44.00000	37	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		232.00000	251	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		54.00000	46	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		104.00000	109	17.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		127.00000	104	17.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		158.00000	175	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		81.00000	69	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		158.00000	175	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		81.00000	69	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		272.00000	293	20.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.30	Put			44.00000	37	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			87.00000	90	17.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			159.00000	135	17.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			314.00000	336	21.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			36.00000	30	21.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			357.00000	380	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			29.00000	25	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			59.00000	60	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			232.00000	205	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			28.00000	28	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			401.00000	372	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			20.00000	19	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			492.00000	464	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			28.00000	28	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			401.00000	372	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			34.00000	33	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			356.00000	328	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			24.00000	23	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			446.00000	418	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			17.00000	16	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			539.00000	511	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			24.00000	23	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			446.00000	418	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			17.00000	16	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			539.00000	511	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			12.00000	11	24.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			635.00000	606	24.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			14.00000	13	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			587.00000	558	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			14.00000	13	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			587.00000	558	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			10.00000	10	24.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			683.00000	654	24.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			8.00000	7	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			780.00000	752	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			12.00000	11	24.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			635.00000	606	24.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			9.00000	8	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			731.00000	703	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			8.00000	7	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			780.00000	752	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			6.00000	5	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			878.00000	850	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			10.00000	10	24.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			683.00000	654	24.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Call			6.00000	5	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			878.00000	850	26.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			5.00000	4	28.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			977.00000	949	28.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			7.00000	6	26.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			829.00000	801	26.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			5.00000	5	27.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			928.00000	899	27.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			4.00000	4	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,026.00000	998	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			357.00000	380	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			29.00000	25	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,778.00000	5,805	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,278.00000	4,305	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,778.00000	2,805	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	27.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,278.00000	1,305	30.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			0.00000	0	30.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			1.00000	1	36.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,723.00000	1,696	36.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	48.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,223.00000	3,195	48.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	55.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,722.00000	4,695	55.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	59.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,222.00000	6,195	59.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,978.00000	6,005	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,478.00000	4,505	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,978.00000	3,005	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,478.00000	1,505	29.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	29.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			1.00000	1	34.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,524.00000	1,496	34.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	47.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,023.00000	2,995	47.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	55.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,522.00000	4,495	55.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	58.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			6,022.00000	5,995	58.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			6,028.00000	6,055	26.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,528.00000	4,555	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,028.00000	3,055	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,528.00000	1,555	29.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	29.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		2.00000	1	33.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,474.00000	1,446	33.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	47.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,973.00000	2,945	47.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	55.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,472.00000	4,445	55.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	58.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,972.00000	5,945	58.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		494.00000	519	23.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		16.00000	13	23.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		402.00000	425	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		24.00000	20	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		734.00000	760	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		6.00000	5	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		637.00000	663	26.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		9.00000	7	26.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		541.00000	566	24.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		13.00000	11	24.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		447.00000	472	23.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		20.00000	16	23.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		685.00000	711	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		7.00000	6	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		588.00000	614	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		11.00000	9	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		447.00000	472	23.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		20.00000	16	23.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		588.00000	614	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		11.00000	9	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,228.00000	4,255	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,228.00000	3,255	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,228.00000	2,255	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,228.00000	1,255	30.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	30.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		1.00000	1	37.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,773.00000	1,746	37.43	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	10.30	Call			0.00000	0	52.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,772.00000	3,745	52.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	58.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,772.00000	5,745	58.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	63.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,772.00000	7,745	63.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,178.00000	4,205	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,178.00000	3,205	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,178.00000	2,205	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,178.00000	1,206	30.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			1.00000	0	30.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			1.00000	1	38.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,823.00000	1,796	38.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	52.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,822.00000	3,795	52.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	58.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,822.00000	5,795	58.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	63.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,822.00000	7,795	63.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,128.00000	4,155	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,128.00000	3,155	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,128.00000	2,155	28.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	28.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,128.00000	1,156	30.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			1.00000	1	30.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			1.00000	1	38.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,873.00000	1,846	38.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	53.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,872.00000	3,845	53.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	58.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,872.00000	5,845	58.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	63.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,872.00000	7,845	63.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,078.00000	4,105	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,078.00000	3,105	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,078.00000	2,105	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,079.00000	1,106	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
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	1	30.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		1.00000	1	39.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,923.00000	1,896	39.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	53.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,922.00000	3,895	53.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	58.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,922.00000	5,895	58.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	63.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,922.00000	7,895	63.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	53.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,922.00000	3,895	53.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	58.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,922.00000	5,895	58.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	63.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,922.00000	7,895	63.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,028.00000	4,055	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,028.00000	2,055	28.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	28.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,030.00000	1,057	30.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		2.00000	1	30.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		1.00000	1	39.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,973.00000	1,945	39.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	54.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,972.00000	3,945	54.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	63.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,972.00000	7,945	63.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,978.00000	4,005	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,978.00000	2,005	28.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	28.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		980.00000	1,007	30.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		2.00000	2	30.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		1.00000	1	40.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,023.00000	1,995	40.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	54.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,022.00000	3,995	54.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	63.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		8,022.00000	7,995	63.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,928.00000	3,955	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,928.00000	2,955	26.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	26.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,928.00000	1,955	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	28.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.60	Call			930.00000	958	30.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			3.00000	2	30.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			1.00000	1	40.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,073.00000	2,045	40.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	54.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,072.00000	4,045	54.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	58.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,072.00000	6,045	58.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	63.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,072.00000	8,045	63.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,828.00000	3,855	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,828.00000	2,855	26.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	26.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,828.00000	1,855	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			832.00000	859	28.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			4.00000	3	28.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			1.00000	0	41.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			2,173.00000	2,145	41.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	54.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			4,172.00000	4,145	54.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	59.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			6,172.00000	6,145	59.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	63.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			8,172.00000	8,145	63.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,728.00000	3,755	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,728.00000	2,755	27.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	27.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,728.00000	1,755	29.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	29.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			0.00000	0	42.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,273.00000	2,245	42.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	54.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put			4,272.00000	4,245	54.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call			0.00000	0	59.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put			6,272.00000	6,245	59.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call			0.00000	0	63.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put			8,272.00000	8,245	63.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call			3,778.00000	3,805	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put			0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call			1,778.00000	1,805	28.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put			0.00000	0	28.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call			783.00000	809	28.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.75	Put		5.00000	4	28.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		1.00000	0	41.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,223.00000	2,195	41.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	54.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,222.00000	4,195	54.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	63.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,222.00000	8,195	63.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,878.00000	3,905	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	26.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,878.00000	2,905	26.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	26.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,878.00000	1,905	28.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	28.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		881.00000	908	29.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		3.00000	3	29.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		1.00000	1	41.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,123.00000	2,095	41.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	54.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,122.00000	4,095	54.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	58.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,122.00000	6,095	58.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	63.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,122.00000	8,095	63.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.61450	6.58730		17.53	13,229.00	2	706.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		255.00000	263	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		268.00000	249	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		236.00000	243	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		298.00000	278	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		201.00000	206	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		363.00000	342	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		217.00000	224	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		330.00000	309	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		171.00000	175	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		434.00000	411	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		171.00000	175	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		434.00000	411	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		185.00000	190	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		398.00000	376	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		185.00000	190	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		398.00000	376	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		158.00000	161	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		471.00000	447	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		276.00000	290	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		239.00000	225	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		276.00000	290	17.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.55	Put		239.00000	225	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		332.00000	347	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		195.00000	183	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		332.00000	347	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		195.00000	183	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		363.00000	378	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		175.00000	164	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		363.00000	378	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		175.00000	164	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		303.00000	318	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		216.00000	203	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		394.00000	411	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		157.00000	146	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		236.00000	243	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		298.00000	278	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		217.00000	224	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		330.00000	309	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		427.00000	445	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		140.00000	130	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		427.00000	445	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		140.00000	130	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		462.00000	480	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		125.00000	115	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		158.00000	161	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		471.00000	447	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		135.00000	137	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		548.00000	523	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		115.00000	117	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		628.00000	602	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		99.00000	100	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		712.00000	685	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		85.00000	85	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		798.00000	771	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		146.00000	149	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		509.00000	484	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		125.00000	127	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		588.00000	562	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		107.00000	108	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		670.00000	643	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		146.00000	149	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		509.00000	484	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		107.00000	108	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		670.00000	643	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		92.00000	92	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		755.00000	728	20.41	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 14/12/2009 Currency Future	7.05	Call		125.00000	127	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		588.00000	562	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,737.00000	5,765	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,237.00000	4,265	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,738.00000	2,765	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,248.00000	1,274	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		11.00000	10	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		22.00000	21	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,785.00000	1,756	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		4.00000	4	30.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,267.00000	3,239	30.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	34.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,764.00000	4,737	34.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	38.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,263.00000	6,236	38.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,987.00000	6,015	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,487.00000	4,515	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,987.00000	3,015	32.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,494.00000	1,521	23.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		7.00000	6	23.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		29.00000	28	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,542.00000	1,513	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		5.00000	5	29.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,018.00000	2,990	29.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	1	33.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,514.00000	4,487	33.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	37.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,013.00000	5,986	37.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,037.00000	6,065	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,537.00000	4,565	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,037.00000	3,065	32.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,543.00000	1,570	23.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		6.00000	5	23.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		31.00000	30	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,494.00000	1,465	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		6.00000	5	29.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,968.00000	2,941	29.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	33.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,464.00000	4,437	33.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	37.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,963.00000	5,936	37.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		573.00000	593	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		86.00000	78	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		498.00000	516	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		111.00000	102	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		737.00000	759	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		50.00000	44	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		653.00000	674	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		66.00000	59	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		535.00000	554	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		98.00000	90	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		498.00000	516	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		111.00000	102	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		613.00000	633	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		75.00000	68	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		394.00000	411	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		157.00000	146	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		694.00000	716	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		57.00000	51	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,237.00000	3,265	30.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,239.00000	2,266	28.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	28.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		3.00000	3	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,765.00000	3,738	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	36.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,763.00000	5,736	36.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	42.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,763.00000	7,736	42.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,137.00000	4,165	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,137.00000	3,165	31.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,139.00000	2,166	28.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		2.00000	1	28.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,150.00000	1,177	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		13.00000	12	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		20.00000	19	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,883.00000	1,854	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		2.00000	2	32.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,865.00000	3,838	32.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	37.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,863.00000	5,836	37.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	43.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,863.00000	7,836	43.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,087.00000	4,115	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,087.00000	3,115	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,089.00000	2,116	27.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			2.00000	2	27.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,102.00000	1,128	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			15.00000	13	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			19.00000	18	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,932.00000	1,903	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			2.00000	2	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,915.00000	3,888	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	37.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,913.00000	5,886	37.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	43.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,913.00000	7,886	43.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,037.00000	4,065	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,039.00000	2,066	27.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			2.00000	2	27.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,053.00000	1,079	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			16.00000	15	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			18.00000	17	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,981.00000	1,952	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			2.00000	2	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,965.00000	3,938	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	43.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,963.00000	7,936	43.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			3,987.00000	4,015	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			1,990.00000	2,017	27.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			2.00000	2	27.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,006.00000	1,031	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			19.00000	17	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			17.00000	16	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,030.00000	2,001	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			2.00000	2	32.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			4,015.00000	3,988	32.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			8,013.00000	7,986	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,937.00000	3,965	25.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,937.00000	2,965	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,940.00000	1,967	26.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		3.00000	2	26.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		960.00000	984	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		23.00000	20	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		16.00000	15	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,079.00000	2,050	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		2.00000	2	32.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,065.00000	4,037	32.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	37.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,063.00000	6,036	37.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,063.00000	8,036	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,187.00000	4,215	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,187.00000	3,215	31.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	31.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,189.00000	2,216	28.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	28.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,199.00000	1,225	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		12.00000	11	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		21.00000	20	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,834.00000	1,805	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		3.00000	2	31.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,815.00000	3,788	31.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	37.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,813.00000	5,786	37.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,813.00000	7,786	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,887.00000	3,915	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,887.00000	2,915	31.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	31.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,890.00000	1,917	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	3	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		914.00000	938	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		27.00000	23	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		15.00000	14	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,128.00000	2,099	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		2.00000	2	32.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,115.00000	4,087	32.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		1.00000	0	37.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,113.00000	6,086	37.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,113.00000	8,086	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,837.00000	3,865	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,837.00000	2,865	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,841.00000	1,867	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			3.00000	3	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			869.00000	892	18.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			31.00000	28	18.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			14.00000	13	26.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,177.00000	2,149	26.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			2.00000	2	32.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,165.00000	4,137	32.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			1.00000	0	38.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,163.00000	6,136	38.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,163.00000	8,136	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,687.00000	3,715	27.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	27.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,688.00000	2,715	30.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	30.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,692.00000	1,719	24.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			4.00000	4	24.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			12.00000	11	27.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,324.00000	2,296	27.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			2.00000	2	33.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,314.00000	4,287	33.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	38.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,313.00000	6,286	38.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,313.00000	8,286	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,787.00000	3,815	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,788.00000	2,815	31.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	31.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,791.00000	1,818	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			4.00000	3	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			824.00000	847	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			37.00000	32	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			13.00000	12	26.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,226.00000	2,198	26.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			2.00000	2	33.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			4,215.00000	4,187	33.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	38.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,213.00000	6,186	38.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,213.00000	8,186	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,737.00000	3,765	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,741.00000	1,768	25.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		4.00000	4	25.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		780.00000	803	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		43.00000	38	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		12.00000	12	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,275.00000	2,247	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		2.00000	2	33.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,264.00000	4,237	33.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	43.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,263.00000	8,236	43.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.66210	6.63980		18.07	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		357.00000	364	18.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		367.00000	352	18.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		338.00000	344	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		398.00000	382	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		303.00000	309	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		464.00000	447	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		320.00000	326	18.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		430.00000	414	18.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		303.00000	309	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		464.00000	447	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		273.00000	277	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		533.00000	515	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		288.00000	292	18.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		498.00000	480	18.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		259.00000	263	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		569.00000	551	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		377.00000	386	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		337.00000	324	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		400.00000	410	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		311.00000	298	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		425.00000	435	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		285.00000	273	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		451.00000	462	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		261.00000	249	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		338.00000	344	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		398.00000	382	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		377.00000	386	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		337.00000	324	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		478.00000	489	17.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.40	Put		238.00000	227	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		535.00000	548	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		195.00000	186	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		246.00000	249	19.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		606.00000	587	19.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		221.00000	224	19.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		682.00000	662	19.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		598.00000	611	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		158.00000	149	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		631.00000	645	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		141.00000	133	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		566.00000	579	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		176.00000	167	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		506.00000	518	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		216.00000	206	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		700.00000	716	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		110.00000	103	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		737.00000	753	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		97.00000	91	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		665.00000	680	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		125.00000	117	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		598.00000	611	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		158.00000	149	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		535.00000	548	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		195.00000	186	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,240.00000	4,262	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,240.00000	3,263	31.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	31.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,245.00000	2,267	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,261.00000	1,283	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		21.00000	21	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		73.00000	72	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,833.00000	1,810	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		9.00000	9	27.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,769.00000	3,747	27.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	3	31.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,763.00000	5,741	31.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	34.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,761.00000	7,739	34.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,140.00000	4,162	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,141.00000	3,163	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	30.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,146.00000	2,168	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			6.00000	6	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,164.00000	1,186	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			24.00000	24	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			68.00000	68	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,928.00000	1,905	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			8.00000	8	27.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,868.00000	3,846	27.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			3.00000	3	31.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,863.00000	5,840	31.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	34.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,861.00000	7,839	34.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,090.00000	4,112	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,091.00000	3,113	30.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			1.00000	1	30.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,097.00000	2,119	24.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			7.00000	7	24.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,115.00000	1,138	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			26.00000	26	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			66.00000	65	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,976.00000	1,953	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			7.00000	7	27.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,918.00000	3,895	27.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			3.00000	3	31.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,913.00000	5,890	31.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	1	35.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,911.00000	7,889	35.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,040.00000	4,062	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,041.00000	3,063	30.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	1	30.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,047.00000	2,069	24.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			8.00000	7	24.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,067.00000	1,090	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			27.00000	28	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			64.00000	63	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,024.00000	2,001	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			7.00000	7	27.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,967.00000	3,945	27.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			3.00000	2	31.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,963.00000	5,940	31.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	35.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,961.00000	7,939	35.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,067.00000	1,090	16.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.60	Put			27.00000	28	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,940.00000	3,962	33.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	33.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,941.00000	2,964	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	1	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,948.00000	1,970	23.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			9.00000	8	23.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			979.00000	998	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			39.00000	36	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			57.00000	58	26.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,117.00000	2,096	26.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			7.00000	6	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,067.00000	4,044	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			2.00000	2	32.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,063.00000	6,040	32.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,061.00000	8,039	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			3,990.00000	4,012	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			2,991.00000	3,013	30.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			1.00000	1	30.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			1,998.00000	2,020	23.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			8.00000	8	23.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,023.00000	1,042	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			33.00000	30	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			60.00000	61	26.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,070.00000	2,049	26.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			7.00000	7	27.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			4,017.00000	3,995	27.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			2.00000	2	32.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			6,013.00000	5,990	32.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,011.00000	7,989	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,190.00000	4,212	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	33.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,191.00000	3,213	30.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			1.00000	1	30.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,196.00000	2,218	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			6.00000	6	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,212.00000	1,235	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			22.00000	23	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			70.00000	70	25.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,880.00000	1,858	25.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			8.00000	8	27.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,818.00000	3,796	27.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.45	Call		3.00000	3	31.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,813.00000	5,791	31.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	34.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,811.00000	7,789	34.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,890.00000	3,912	33.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,891.00000	2,914	29.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		2.00000	2	29.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,899.00000	1,921	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		9.00000	9	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		936.00000	955	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		47.00000	43	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		54.00000	55	26.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,164.00000	2,143	26.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		6.00000	6	27.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,116.00000	4,094	27.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		2.00000	2	32.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,113.00000	6,090	32.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,111.00000	8,089	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,790.00000	3,812	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,792.00000	2,814	28.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	28.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,800.00000	1,822	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		10.00000	10	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		853.00000	871	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		64.00000	59	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		48.00000	49	26.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,258.00000	2,237	26.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		6.00000	6	28.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,216.00000	4,194	28.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	2	32.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,212.00000	6,190	32.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,211.00000	8,189	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,690.00000	3,712	32.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	32.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,692.00000	2,714	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,702.00000	1,724	21.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		12.00000	12	21.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		775.00000	791	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		85.00000	79	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		43.00000	44	26.32	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 15/03/2010 Currency Future	8.95	Put		2,353.00000	2,332	26.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		6.00000	6	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,316.00000	4,293	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		2.00000	2	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,312.00000	6,290	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,311.00000	8,289	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,740.00000	3,762	32.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	32.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,742.00000	2,764	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,751.00000	1,773	21.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		11.00000	11	21.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		814.00000	830	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		74.00000	68	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		46.00000	46	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,306.00000	2,284	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		6.00000	6	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,266.00000	4,244	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		2.00000	2	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,262.00000	6,240	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		1.00000	1	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,261.00000	8,239	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,840.00000	3,862	33.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	33.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,842.00000	2,864	29.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		2.00000	2	29.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,850.00000	1,872	22.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		10.00000	10	22.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		894.00000	912	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		55.00000	50	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		51.00000	52	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,211.00000	2,190	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		6.00000	6	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,166.00000	4,144	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	32.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,162.00000	6,140	32.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,161.00000	8,139	35.18	0.00	0	0.00

Total for Derivatives:							83,481,345.22	9,191	1,198,906.00
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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Grand Total:								83,481,345.22	9,191	1,198,906.00
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