



Daily MTM Report

Daily summary for 27/07/2009

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			7.51500	7.30500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.58000	8.57000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.05500	9.05500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.65000	8.63000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.07000	9.05500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.09000	9.08000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.68000	8.66000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.19500	9.18000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.27200	9.25400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.65000	8.65000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			7.84090	7.86220		20.68	32,414,280.60	4,134	255,137.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		459.00000	440	20.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		97.00000	99	20.55	4,950,000.00	50	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		248.00000	233	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		236.00000	242	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		148.00000	136	22.48	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		435.00000	446	22.48	22,300,000.00	50	25.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		300.00000	283	20.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		188.00000	193	20.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		273.00000	257	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		211.00000	216	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		135.00000	125	22.77	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		473.00000	484	22.77	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		114.00000	105	23.37	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		552.00000	564	23.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		227.00000	213	20.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		265.00000	272	20.98	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		124.00000	114	23.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		512.00000	523	23.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		59.00000	53	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		897.00000	912	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		175.00000	163	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		363.00000	372	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		105.00000	96	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		593.00000	605	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		96.00000	88	23.97	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		634.00000	647	23.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		161.00000	149	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		399.00000	408	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		191.00000	178	21.58	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		329.00000	337	21.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		209.00000	195	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		296.00000	304	21.28	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		391.00000	372	20.59	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		128.00000	131	20.59	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		40.00000	36	27.25	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		1,128.00000	1,145	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.45	Call			89.00000	81	24.27	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			676.00000	690	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			81.00000	74	24.57	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			719.00000	733	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			655.00000	634	20.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			43.00000	43	20.45	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			55.00000	49	26.06	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			942.00000	958	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			89.00000	81	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			676.00000	690	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			69.00000	63	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			807.00000	822	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			64.00000	58	25.46	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			852.00000	867	25.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			50.00000	45	26.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			988.00000	1,005	26.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			59.00000	53	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			897.00000	912	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			75.00000	68	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			763.00000	777	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			43.00000	39	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,081.00000	1,098	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			35.00000	31	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,223.00000	1,240	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			28.00000	25	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,366.00000	1,384	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			25.00000	22	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,462.00000	1,481	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			21.00000	19	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,559.00000	1,578	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			23.00000	21	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,511.00000	1,530	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			13.00000	11	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,800.00000	1,820	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			3.00000	2	31.13	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,540.00000	2,561	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			9.00000	8	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,947.00000	1,967	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			5.00000	5	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,193.00000	2,214	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			8.00000	7	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,996.00000	2,016	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			11.00000	10	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,849.00000	1,869	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			10.00000	9	30.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,898.00000	1,918	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			7.00000	6	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,045.00000	2,066	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			7.00000	6	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,045.00000	2,066	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			4.00000	3	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,391.00000	2,412	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	3	30.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,441.00000	2,462	30.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			3.00000	2	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,491.00000	2,512	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			3.00000	2	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,491.00000	2,512	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			2.00000	2	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,640.00000	2,661	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1.00000	1	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,839.00000	2,860	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			1.00000	1	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,089.00000	3,110	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	40.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,138.00000	5,159	40.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	31.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,989.00000	3,010	31.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,939.00000	2,960	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1.00000	1	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,889.00000	2,910	31.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			2.00000	2	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,590.00000	2,611	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			4.00000	3	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,342.00000	2,363	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			2.00000	1	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,739.00000	2,761	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			2.00000	1	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,789.00000	2,810	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			5.00000	4	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,243.00000	2,263	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			7.00000	6	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,095.00000	2,115	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	4	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,292.00000	2,313	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,690.00000	2,711	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			2.00000	1	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,739.00000	2,761	31.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	31.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,989.00000	3,010	31.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,690.00000	2,711	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	3	30.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,441.00000	2,462	30.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			4.00000	3	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,342.00000	2,363	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			6.00000	5	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,144.00000	2,164	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			1.00000	0	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,438.00000	3,460	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			14.00000	12	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,752.00000	1,771	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			11.00000	10	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,849.00000	1,869	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			9.00000	8	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,947.00000	1,967	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			3.00000	2	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,540.00000	2,561	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			15.00000	14	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,703.00000	1,723	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			13.00000	11	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,800.00000	1,820	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			17.00000	15	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,655.00000	1,674	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			5.00000	4	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,243.00000	2,263	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,039.00000	3,060	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1.00000	1	32.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,139.00000	3,160	32.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	4	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,292.00000	2,313	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,189.00000	3,210	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	1	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,288.00000	3,310	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,939.00000	2,960	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,189.00000	3,210	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			1.00000	0	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,388.00000	3,410	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	31.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,039.00000	3,060	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	1	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,239.00000	3,260	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			5.00000	5	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,193.00000	2,214	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	1	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,239.00000	3,260	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			1.00000	1	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,338.00000	3,360	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			2.00000	1	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,789.00000	2,810	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	1	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,288.00000	3,310	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			1.00000	0	33.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,488.00000	3,510	33.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			30.00000	27	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,318.00000	1,336	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			19.00000	17	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,607.00000	1,626	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			15.00000	14	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,703.00000	1,723	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			32.00000	29	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,270.00000	1,288	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			21.00000	19	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,559.00000	1,578	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			26.00000	23	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,414.00000	1,433	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			19.00000	17	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,607.00000	1,626	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			8.00000	7	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,996.00000	2,016	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			7.00000	6	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,095.00000	2,115	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			28.00000	25	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,366.00000	1,384	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			14.00000	12	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,752.00000	1,771	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			35.00000	31	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,223.00000	1,240	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			37.00000	33	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,175.00000	1,193	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			32.00000	29	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,270.00000	1,288	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,462.00000	4,441	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,962.00000	2,941	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,465.00000	1,443	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			3.00000	2	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	37.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,538.00000	4,559	37.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,038.00000	6,059	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,538.00000	7,559	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,662.00000	4,641	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,162.00000	3,141	32.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	32.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,664.00000	1,642	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			2.00000	2	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			329.00000	311	20.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			166.00000	170	20.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	36.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,338.00000	4,359	36.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,838.00000	5,859	43.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,338.00000	7,359	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,712.00000	4,691	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,212.00000	3,191	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,714.00000	1,692	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			359.00000	341	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			147.00000	150	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	36.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,288.00000	4,309	36.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	43.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,788.00000	5,809	43.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,288.00000	7,309	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			47.00000	42	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,035.00000	1,051	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			23.00000	21	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,511.00000	1,530	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			972.00000	951	20.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			10.00000	10	20.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			533.00000	513	20.51	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 14/09/2009 Currency Future	7.40	Put			71.00000	72	20.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,167.00000	1,146	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			5.00000	5	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			698.00000	677	20.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			35.00000	36	20.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,217.00000	1,195	22.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			5.00000	4	22.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			741.00000	720	20.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			29.00000	29	20.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,266.00000	1,245	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			4.00000	4	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			786.00000	765	20.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			24.00000	24	20.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	34.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,738.00000	3,759	34.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	38.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,738.00000	4,759	38.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	34.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,838.00000	3,859	34.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	38.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,838.00000	4,859	38.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,118.00000	1,097	21.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			6.00000	6	21.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,888.00000	3,909	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,888.00000	4,909	39.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,069.00000	1,047	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			7.00000	7	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			613.00000	593	20.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			51.00000	52	20.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			273.00000	257	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			211.00000	216	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	35.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,938.00000	3,959	35.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	39.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,938.00000	4,959	39.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	34.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,788.00000	3,809	34.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	38.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,788.00000	4,809	38.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,365.00000	1,344	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			3.00000	3	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			878.00000	856	20.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			16.00000	15	20.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,638.00000	3,659	34.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	37.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,638.00000	4,659	37.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,415.00000	1,394	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			3.00000	3	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			925.00000	903	20.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			12.00000	12	20.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			496.00000	476	20.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			83.00000	85	20.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	33.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,588.00000	3,609	33.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	37.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,588.00000	4,609	37.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,564.00000	1,543	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	37.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,438.00000	4,459	37.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,614.00000	1,593	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			2.00000	2	25.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,388.00000	4,409	36.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,514.00000	1,493	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	2	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,020.00000	998	20.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			8.00000	7	20.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			573.00000	552	20.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			61.00000	61	20.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	37.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,488.00000	4,509	37.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,963.00000	1,942	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	35.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,038.00000	4,059	35.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,013.00000	1,992	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			47.00000	42	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,035.00000	1,051	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,988.00000	4,009	35.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,012.00000	3,991	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,012.00000	2,991	33.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	33.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	43.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,988.00000	6,009	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,912.00000	3,891	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,912.00000	2,891	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,913.00000	1,892	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			1.00000	1	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			925.00000	903	20.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			12.00000	12	20.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			209.00000	195	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			296.00000	304	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,088.00000	6,109	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,862.00000	3,841	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,862.00000	2,841	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,863.00000	1,842	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			1.00000	1	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,138.00000	6,159	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,762.00000	3,741	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	28.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,762.00000	2,741	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,763.00000	1,742	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			1.00000	1	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,238.00000	6,259	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,612.00000	3,591	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,612.00000	2,591	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,388.00000	6,409	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,562.00000	3,541	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,562.00000	2,541	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,438.00000	6,459	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,462.00000	3,441	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,462.00000	2,441	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	31.08	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	11.40	Call			0.00000	0	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,538.00000	3,560	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	39.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,038.00000	5,059	39.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,538.00000	6,559	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,512.00000	3,491	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,512.00000	2,491	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	39.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,988.00000	5,009	39.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,488.00000	6,509	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,662.00000	3,641	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,662.00000	2,641	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,338.00000	6,359	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,962.00000	3,941	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,062.00000	4,041	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,062.00000	3,041	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,063.00000	2,041	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			1.00000	1	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,069.00000	1,047	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			7.00000	7	20.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	43.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,938.00000	5,959	43.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,112.00000	4,091	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,112.00000	3,091	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,113.00000	2,091	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	43.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,888.00000	5,909	43.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.97760		7.99850		21.12	207,417.60	26	46,897.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			418.00000	405	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			419.00000	428	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			488.00000	475	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			340.00000	347	20.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.95	Call			440.00000	427	21.03	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			392.00000	400	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			220.00000	213	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			921.00000	935	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			201.00000	195	24.31	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,003.00000	1,018	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			363.00000	352	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			514.00000	524	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			315.00000	305	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			617.00000	628	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			54.00000	54	30.66	0.00	0	189.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,606.00000	2,627	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			16.00000	19	35.11	0.00	0	1,109.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,317.00000	4,341	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			6.00000	11	35.92	0.00	0	9,605.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,008.00000	5,034	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			287.00000	278	22.72	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			689.00000	701	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			88.00000	86	28.71	0.00	0	11,110.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,989.00000	2,008	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			262.00000	254	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			764.00000	777	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			251.00000	243	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			802.00000	815	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			275.00000	266	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			726.00000	738	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			346.00000	335	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			548.00000	558	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			330.00000	320	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			582.00000	592	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			380.00000	369	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			482.00000	491	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			440.00000	427	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			392.00000	400	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			399.00000	387	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			450.00000	459	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			346.00000	335	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			548.00000	558	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			315.00000	305	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			617.00000	628	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			275.00000	266	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			726.00000	738	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			301.00000	292	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			652.00000	664	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			301.00000	292	22.52	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 14/12/2009 Currency Future	8.35	Put			652.00000	664	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			115.00000	112	27.11	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,617.00000	1,635	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			251.00000	243	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			802.00000	815	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			240.00000	232	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			841.00000	855	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			240.00000	232	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			841.00000	855	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			210.00000	204	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			962.00000	976	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			229.00000	222	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			881.00000	895	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			755.00000	738	20.10	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			157.00000	160	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			185.00000	179	24.71	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,086.00000	1,102	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			177.00000	172	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,129.00000	1,144	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			185.00000	179	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,086.00000	1,102	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			193.00000	187	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,044.00000	1,059	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			220.00000	213	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			921.00000	935	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			170.00000	165	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,172.00000	1,188	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			151.00000	146	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,302.00000	1,319	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			134.00000	130	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,435.00000	1,453	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			124.00000	121	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,526.00000	1,543	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			120.00000	117	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,571.00000	1,589	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			134.00000	130	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,435.00000	1,453	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			111.00000	109	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,663.00000	1,681	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			145.00000	141	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,346.00000	1,363	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			120.00000	117	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,571.00000	1,589	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			94.00000	92	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,895.00000	1,914	28.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.15	Call			73.00000	72	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,225.00000	2,244	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			82.00000	81	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,084.00000	2,103	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			91.00000	89	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,942.00000	1,961	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			91.00000	89	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,942.00000	1,961	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			79.00000	78	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,131.00000	2,150	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			63.00000	62	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,414.00000	2,435	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			59.00000	58	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,510.00000	2,531	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			56.00000	56	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,558.00000	2,579	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			53.00000	52	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,654.00000	2,675	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			46.00000	46	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,847.00000	2,868	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			39.00000	39	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,090.00000	3,112	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			40.00000	41	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,042.00000	3,063	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			43.00000	43	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,944.00000	2,966	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			65.00000	65	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,367.00000	2,387	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			61.00000	60	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,462.00000	2,483	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			51.00000	51	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,702.00000	2,723	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			47.00000	47	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,799.00000	2,820	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			46.00000	46	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,847.00000	2,868	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			70.00000	69	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,272.00000	2,292	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			76.00000	75	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,178.00000	2,197	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			54.00000	54	30.66	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,606.00000	2,627	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			49.00000	49	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,751.00000	2,771	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			76.00000	75	29.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,178.00000	2,197	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		36.00000	37	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,188.00000	3,209	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		38.00000	38	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,139.00000	3,161	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		33.00000	34	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,335.00000	3,356	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		35.00000	36	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,237.00000	3,258	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		16.00000	19	35.11	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,317.00000	4,341	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		28.00000	29	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,629.00000	3,651	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		29.00000	30	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,531.00000	3,553	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		22.00000	23	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,024.00000	4,046	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		14.00000	17	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,415.00000	4,440	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		8.00000	13	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,810.00000	4,835	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		5.00000	10	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,206.00000	5,232	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		24.00000	25	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,925.00000	3,947	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		9.00000	14	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,711.00000	4,736	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		5.00000	10	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,107.00000	5,133	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		157.00000	152	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,258.00000	1,275	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		100.00000	98	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,802.00000	1,820	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		20.00000	22	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,121.00000	4,144	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		4.00000	9	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,306.00000	5,331	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		107.00000	105	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,709.00000	1,727	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		70.00000	69	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,272.00000	2,292	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		31.00000	32	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,433.00000	3,454	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		11.00000	15	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,612.00000	4,637	35.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.80	Call			201.00000	195	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,003.00000	1,018	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			25.00000	26	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,826.00000	3,848	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			3.00000	7	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,604.00000	5,630	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			12.00000	16	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,514.00000	4,538	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			5.00000	10	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,107.00000	5,133	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			2.00000	7	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,704.00000	5,729	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			26.00000	27	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,728.00000	3,750	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			7.00000	12	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,909.00000	4,934	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			3.00000	8	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,505.00000	5,530	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			18.00000	20	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,219.00000	4,242	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			8.00000	13	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,810.00000	4,835	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			4.00000	8	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,405.00000	5,431	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			129.00000	126	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,480.00000	1,498	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			85.00000	83	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,036.00000	2,056	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			26.00000	26	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,777.00000	3,799	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			15.00000	18	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,366.00000	4,390	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			7.00000	12	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,958.00000	4,984	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			3.00000	8	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,554.00000	5,580	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			25.00000	26	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,826.00000	3,848	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			399.00000	387	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			450.00000	459	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			139.00000	135	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,391.00000	1,408	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			39.00000	39	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,090.00000	3,112	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			27.00000	28	33.77	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	11.65	Put		3,679.00000	3,700	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		17.00000	19	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,268.00000	4,292	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		8.00000	12	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,859.00000	4,885	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		464.00000	451	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		365.00000	373	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		157.00000	152	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,258.00000	1,275	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		20.00000	22	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,121.00000	4,144	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		97.00000	95	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,848.00000	1,867	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		41.00000	42	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,993.00000	3,014	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		29.00000	29	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,580.00000	3,602	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		19.00000	21	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,170.00000	4,193	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		4.00000	9	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,256.00000	5,282	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		568.00000	553	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		270.00000	275	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		33.00000	34	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,335.00000	3,356	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		597.00000	581	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		248.00000	253	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		193.00000	187	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,044.00000	1,059	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		34.00000	35	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,286.00000	3,307	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		24.00000	25	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,876.00000	3,898	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		626.00000	610	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		228.00000	233	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		145.00000	141	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,346.00000	1,363	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		32.00000	33	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,384.00000	3,405	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		23.00000	24	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,974.00000	3,996	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		11.00000	15	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,563.00000	4,588	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		2.00000	7	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,754.00000	5,779	36.79	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	11.90	Call			24.00000	25	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,925.00000	3,947	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			2.00000	6	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,903.00000	5,928	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			2.00000	6	36.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,803.00000	5,829	36.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			24.00000	25	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,876.00000	3,898	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			13.00000	17	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,464.00000	4,489	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			2.00000	7	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,654.00000	5,680	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			1.00000	6	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,003.00000	6,028	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			568.00000	553	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			270.00000	275	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			27.00000	28	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,679.00000	3,700	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			8.00000	12	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,859.00000	4,885	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			1.00000	5	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,053.00000	6,078	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			3.00000	8	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,455.00000	5,481	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			540.00000	526	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			292.00000	298	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			4.00000	9	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,355.00000	5,381	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			863.00000	844	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			114.00000	117	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			229.00000	222	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			881.00000	895	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			10.00000	14	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,661.00000	4,687	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			6.00000	11	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,057.00000	5,083	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			900.00000	882	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			102.00000	104	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			657.00000	641	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			208.00000	213	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			177.00000	172	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,129.00000	1,144	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			44.00000	45	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,896.00000	2,917	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			29.00000	29	33.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,580.00000	3,602	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		4.00000	9	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,355.00000	5,381	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		826.00000	808	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		127.00000	130	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,149.00000	1,129	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		51.00000	52	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		568.00000	553	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		270.00000	275	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,195.00000	1,175	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		46.00000	47	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		73.00000	72	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,225.00000	2,244	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,105.00000	1,085	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		56.00000	57	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		540.00000	526	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		292.00000	298	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		68.00000	67	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,319.00000	2,339	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		15.00000	18	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,366.00000	4,390	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,105.00000	1,085	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		56.00000	57	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,240.00000	1,220	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		42.00000	42	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,449.00000	4,428	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,950.00000	2,929	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		1.00000	1	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,473.00000	1,452	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		24.00000	25	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		1.00000	1	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,552.00000	7,573	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,699.00000	4,678	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,199.00000	3,179	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		1.00000	1	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,712.00000	1,692	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		14.00000	14	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		514.00000	500	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		315.00000	322	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		1.00000	1	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,302.00000	7,324	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		790.00000	772	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		142.00000	145	20.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.65	Call			10.00000	14	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,661.00000	4,687	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,000.00000	2,979	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,005.00000	1,984	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			7.00000	7	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,061.00000	1,041	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			62.00000	63	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,203.00000	2,183	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			5.00000	5	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			1.00000	3	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,602.00000	6,625	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	1	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,152.00000	7,174	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,249.00000	3,228	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,253.00000	2,232	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			4.00000	5	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,286.00000	1,266	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			37.00000	38	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	1	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,252.00000	7,274	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,149.00000	3,129	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,154.00000	2,133	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			5.00000	5	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,352.00000	7,374	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,100.00000	3,079	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,104.00000	2,083	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			6.00000	6	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,402.00000	7,423	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,349.00000	3,328	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	1	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,352.00000	2,331	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			4.00000	4	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,379.00000	1,359	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			30.00000	31	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,399.00000	3,378	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,402.00000	2,381	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			3.00000	4	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,426.00000	1,405	20.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.60	Put			27.00000	28	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			1.00000	2	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,102.00000	7,124	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,549.00000	3,528	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	1	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,551.00000	2,530	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			3.00000	3	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,568.00000	1,548	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			20.00000	20	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			721.00000	704	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			173.00000	177	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			85.00000	83	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,036.00000	2,056	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			1.00000	2	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,952.00000	6,974	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,649.00000	3,628	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,651.00000	2,630	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,664.00000	1,643	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			16.00000	16	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			1.00000	2	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,852.00000	6,875	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,699.00000	3,678	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,701.00000	2,680	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	2	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			1.00000	2	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,802.00000	6,825	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,749.00000	3,728	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,750.00000	2,730	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			2.00000	2	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,761.00000	1,740	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			12.00000	13	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			1.00000	2	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,752.00000	6,775	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,599.00000	3,578	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,601.00000	2,580	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			3.00000	3	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,616.00000	1,595	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			17.00000	18	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			1.00000	2	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,902.00000	6,924	36.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,949.00000	3,928	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,956.00000	1,935	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			8.00000	8	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,019.00000	1,000	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			71.00000	72	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			1.00000	3	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,553.00000	6,575	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,049.00000	4,028	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,050.00000	3,029	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,055.00000	2,034	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			6.00000	6	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			30.00000	31	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,482.00000	3,504	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			1.00000	3	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,453.00000	6,476	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			2.00000	6	37.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,953.00000	5,978	37.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,952.00000	7,973	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			21.00000	23	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,073.00000	4,095	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,052.00000	8,073	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,849.00000	3,828	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,850.00000	2,829	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			2.00000	2	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,858.00000	1,837	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			10.00000	10	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			939.00000	920	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			91.00000	92	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			1.00000	5	36.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,153.00000	6,177	36.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,152.00000	8,173	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			1.00000	4	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,253.00000	6,277	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,252.00000	8,273	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,799.00000	3,778	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,800.00000	2,779	27.05	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	5.20	Put			2.00000	2	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,809.00000	1,789	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			11.00000	11	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			900.00000	882	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			102.00000	104	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			1.00000	5	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,203.00000	6,227	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,202.00000	8,223	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			1.00000	4	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,403.00000	6,426	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,402.00000	8,423	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,452.00000	8,473	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,499.00000	3,478	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	1	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,501.00000	2,481	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			3.00000	3	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,520.00000	1,500	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			22.00000	22	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			689.00000	672	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			190.00000	194	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			1.00000	3	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,503.00000	6,526	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,502.00000	8,523	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			1.00000	4	36.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,303.00000	6,326	36.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,302.00000	8,323	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,999.00000	3,978	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			1.00000	1	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,002.00000	8,023	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			4,149.00000	4,128	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			2.00000	6	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			5,853.00000	5,879	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			1.00000	1	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			7,852.00000	7,873	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.11200		8.13310		21.21	32,448,000.00	4,000	2,241.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			543.00000	532	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			560.00000	570	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			608.00000	595	21.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.00	Put			475.00000	483	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			586.00000	572	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			503.00000	510	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			489.00000	479	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			656.00000	667	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			441.00000	432	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			758.00000	770	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			99.00000	102	29.89	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,016.00000	3,040	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			57.00000	61	32.83	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,223.00000	4,249	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			412.00000	404	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			829.00000	842	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			279.00000	275	24.53	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,296.00000	1,313	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			187.00000	186	26.74	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,904.00000	1,924	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			385.00000	378	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			902.00000	916	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			398.00000	390	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			865.00000	878	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			472.00000	463	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			689.00000	701	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			456.00000	447	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			723.00000	735	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			524.00000	514	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			591.00000	602	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			564.00000	551	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			531.00000	539	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			426.00000	418	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			793.00000	806	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			372.00000	365	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			939.00000	953	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			360.00000	354	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			977.00000	992	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			327.00000	321	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,094.00000	1,109	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			297.00000	292	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,214.00000	1,230	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			316.00000	311	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,133.00000	1,149	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			337.00000	332	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,054.00000	1,070	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			255.00000	252	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,422.00000	1,440	25.00	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	9.40	Call			240.00000	237	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,507.00000	1,525	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			221.00000	218	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,637.00000	1,656	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			233.00000	231	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,550.00000	1,569	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			209.00000	207	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,725.00000	1,745	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			209.00000	207	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,725.00000	1,745	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			80.00000	84	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,447.00000	3,472	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			214.00000	212	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,681.00000	1,700	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			182.00000	181	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,949.00000	1,969	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			169.00000	168	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,086.00000	2,106	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			148.00000	148	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,314.00000	2,336	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			165.00000	164	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,132.00000	2,152	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			178.00000	177	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,995.00000	2,015	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			178.00000	177	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,995.00000	2,015	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			161.00000	160	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,178.00000	2,198	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			161.00000	160	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,178.00000	2,198	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			132.00000	133	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,499.00000	2,521	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			129.00000	130	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,545.00000	2,568	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			136.00000	136	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,453.00000	2,474	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			125.00000	126	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,592.00000	2,614	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			116.00000	117	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,732.00000	2,755	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			102.00000	104	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,969.00000	2,992	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			90.00000	93	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,207.00000	3,231	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			92.00000	95	30.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,159.00000	3,183	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		97.00000	100	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,064.00000	3,088	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		94.00000	98	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,111.00000	3,136	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		110.00000	112	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,827.00000	2,850	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		113.00000	115	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,780.00000	2,803	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		104.00000	107	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,921.00000	2,945	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		99.00000	102	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,016.00000	3,040	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		107.00000	109	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,874.00000	2,897	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		119.00000	120	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,686.00000	2,708	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		125.00000	126	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,592.00000	2,614	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		113.00000	115	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,780.00000	2,803	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		88.00000	91	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,255.00000	3,279	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		82.00000	86	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,389.00000	3,414	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		86.00000	89	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,303.00000	3,327	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		86.00000	89	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,303.00000	3,327	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		84.00000	88	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,351.00000	3,376	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		75.00000	79	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,592.00000	3,617	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		82.00000	86	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,399.00000	3,424	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		72.00000	76	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,689.00000	3,714	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		78.00000	82	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,495.00000	3,520	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		77.00000	81	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,544.00000	3,569	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		197.00000	196	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,814.00000	1,834	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		169.00000	168	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,086.00000	2,106	27.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Call		152.00000	152	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,269.00000	2,290	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		143.00000	144	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,360.00000	2,382	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		50.00000	55	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,467.00000	4,493	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		227.00000	224	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,594.00000	1,612	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		77.00000	81	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,544.00000	3,569	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		30.00000	35	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,597.00000	5,623	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		247.00000	244	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,464.00000	1,482	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		110.00000	112	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,827.00000	2,850	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		32.00000	37	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,449.00000	5,475	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		263.00000	259	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,380.00000	1,397	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		33.00000	38	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,350.00000	5,376	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		271.00000	267	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,338.00000	1,355	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		97.00000	100	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,064.00000	3,088	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		34.00000	39	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,301.00000	5,327	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		288.00000	284	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,255.00000	1,272	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		36.00000	41	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,203.00000	5,229	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		69.00000	73	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,786.00000	3,811	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		27.00000	32	35.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,844.00000	5,870	35.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		203.00000	201	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,770.00000	1,789	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		73.00000	78	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,640.00000	3,666	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		70.00000	75	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,737.00000	3,763	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		28.00000	33	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,795.00000	5,821	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		69.00000	73	31.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,786.00000	3,811	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		66.00000	71	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,883.00000	3,909	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		63.00000	68	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,980.00000	4,006	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		25.00000	30	35.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,042.00000	6,068	35.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		192.00000	191	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,859.00000	1,879	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		88.00000	91	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,255.00000	3,279	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		70.00000	75	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,737.00000	3,763	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		67.00000	72	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,834.00000	3,860	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		27.00000	32	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,894.00000	5,920	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		29.00000	34	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,696.00000	5,722	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		255.00000	252	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,422.00000	1,440	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		33.00000	38	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,400.00000	5,426	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		349.00000	342	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,016.00000	1,030	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		37.00000	42	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,104.00000	5,130	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		316.00000	311	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,133.00000	1,149	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		122.00000	123	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,639.00000	2,661	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		94.00000	98	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,111.00000	3,136	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		35.00000	40	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,252.00000	5,278	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		107.00000	109	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,874.00000	2,897	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		84.00000	88	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,351.00000	3,376	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		31.00000	36	35.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,498.00000	5,524	35.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		129.00000	130	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,545.00000	2,568	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		122.00000	123	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,639.00000	2,661	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Call		36.00000	41	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,153.00000	5,179	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		307.00000	302	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,173.00000	1,190	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		31.00000	36	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,548.00000	5,574	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		38.00000	43	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,055.00000	5,081	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		140.00000	140	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,406.00000	2,428	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		41.00000	46	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,908.00000	4,934	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		143.00000	144	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,360.00000	2,382	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		42.00000	46	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,859.00000	4,884	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		44.00000	48	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,760.00000	4,786	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		156.00000	156	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,223.00000	2,244	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		148.00000	148	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,314.00000	2,336	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		43.00000	47	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,809.00000	4,835	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		173.00000	173	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,040.00000	2,061	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		51.00000	56	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,418.00000	4,444	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		192.00000	191	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,859.00000	1,879	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		54.00000	59	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,321.00000	4,347	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		631.00000	617	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		448.00000	455	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		55.00000	60	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,272.00000	4,298	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		165.00000	164	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,132.00000	2,152	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		156.00000	156	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,223.00000	2,244	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		47.00000	51	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,614.00000	4,639	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		187.00000	186	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,904.00000	1,924	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		53.00000	57	33.09	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	12.45	Put			4,369.00000	4,395	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			655.00000	641	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			422.00000	429	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			203.00000	201	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,770.00000	1,789	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			787.00000	772	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			304.00000	310	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			233.00000	231	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,550.00000	1,569	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			55.00000	60	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,272.00000	4,298	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			816.00000	801	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			283.00000	289	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			846.00000	830	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			263.00000	268	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			247.00000	244	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,464.00000	1,482	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			58.00000	63	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,175.00000	4,201	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			876.00000	861	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			243.00000	249	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,483.00000	4,462	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,989.00000	2,969	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			6.00000	7	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,536.00000	1,517	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			53.00000	55	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			48.00000	53	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,565.00000	4,591	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			5.00000	15	37.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,522.00000	7,553	37.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,733.00000	4,712	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,237.00000	3,217	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			4.00000	5	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,764.00000	1,745	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			31.00000	33	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			7.00000	17	37.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,274.00000	7,305	37.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,008.00000	991	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			175.00000	179	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			288.00000	284	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,255.00000	1,272	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			271.00000	267	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,338.00000	1,355	24.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.60	Call			214.00000	212	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,681.00000	1,700	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			65.00000	69	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,932.00000	3,957	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,039.00000	3,018	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			6.00000	6	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,049.00000	2,029	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			16.00000	17	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,155.00000	1,135	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			122.00000	123	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			62.00000	67	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,029.00000	4,055	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			39.00000	44	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,006.00000	5,032	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,188.00000	3,167	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			5.00000	5	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,197.00000	2,176	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			14.00000	14	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,277.00000	1,258	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			94.00000	96	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,247.00000	2,226	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			13.00000	14	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,319.00000	1,300	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			86.00000	88	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,287.00000	3,266	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			4.00000	4	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,296.00000	2,275	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			13.00000	13	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,362.00000	1,343	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			78.00000	81	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			680.00000	666	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			397.00000	404	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,088.00000	3,068	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			5.00000	6	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,099.00000	2,078	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			16.00000	16	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,195.00000	1,176	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			112.00000	114	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,387.00000	3,366	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			3.00000	4	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,395.00000	2,374	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			12.00000	12	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,448.00000	1,429	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			65.00000	67	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			732.00000	717	20.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.75	Put			349.00000	355	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,436.00000	3,415	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			3.00000	3	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,444.00000	2,423	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			11.00000	11	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,492.00000	1,473	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			59.00000	61	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			759.00000	744	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			326.00000	332	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			59.00000	64	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,126.00000	4,152	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,586.00000	3,565	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			3.00000	3	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,592.00000	2,572	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			9.00000	10	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,626.00000	1,607	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			43.00000	45	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			40.00000	45	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,957.00000	4,983	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,635.00000	3,614	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			2.00000	2	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,642.00000	2,621	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			9.00000	9	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,672.00000	1,653	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			39.00000	41	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,735.00000	3,714	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			2.00000	2	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,741.00000	2,720	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			8.00000	8	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			940.00000	924	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			207.00000	212	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,685.00000	3,664	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			2.00000	2	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,692.00000	2,671	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			8.00000	9	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,718.00000	1,699	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			35.00000	37	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			908.00000	892	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			225.00000	230	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,536.00000	3,515	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			3.00000	3	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,543.00000	2,522	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			10.00000	10	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,581.00000	1,562	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			48.00000	50	19.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,785.00000	3,764	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			2.00000	2	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,791.00000	2,770	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			8.00000	8	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,811.00000	1,792	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			28.00000	30	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			974.00000	957	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			191.00000	195	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,935.00000	3,913	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,940.00000	2,919	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			7.00000	7	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,953.00000	1,933	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			20.00000	21	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,079.00000	1,062	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			146.00000	150	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,034.00000	4,013	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			49.00000	54	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,516.00000	4,542	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			26.00000	31	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,993.00000	6,019	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			3.00000	13	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,970.00000	8,001	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			24.00000	29	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,091.00000	6,117	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			3.00000	12	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,070.00000	8,100	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,835.00000	3,814	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			2.00000	2	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,840.00000	2,820	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			7.00000	8	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,858.00000	1,839	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			25.00000	27	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			22.00000	28	36.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,189.00000	6,216	36.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			3.00000	11	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,169.00000	8,199	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			20.00000	27	36.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,287.00000	6,315	36.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			2.00000	11	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,269.00000	8,299	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			21.00000	27	36.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,238.00000	6,265	36.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			2.00000	11	37.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,219.00000	8,249	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			17.00000	25	36.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,434.00000	6,463	36.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			2.00000	10	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,419.00000	8,448	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			16.00000	24	36.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,483.00000	6,512	36.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			2.00000	10	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,469.00000	8,498	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,486.00000	3,465	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			3.00000	3	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,494.00000	2,473	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			10.00000	11	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			16.00000	24	36.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,532.00000	6,562	36.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			2.00000	9	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,519.00000	8,547	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			19.00000	26	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,336.00000	6,364	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			2.00000	11	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,319.00000	8,349	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,984.00000	3,963	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,000.00000	1,981	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			17.00000	19	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,115.00000	1,098	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			132.00000	136	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			61.00000	65	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,078.00000	4,103	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			3.00000	12	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,020.00000	8,050	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,084.00000	4,063	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	1	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			26.00000	31	35.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,943.00000	5,969	35.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			3.00000	13	37.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,920.00000	7,951	37.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,134.00000	4,113	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			1.00000	1	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,138.00000	3,117	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			5.00000	5	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,148.00000	2,127	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			15.00000	15	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,236.00000	1,217	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			103.00000	105	19.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.00	Call		3.00000	13	37.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		7,870.00000	7,901	37.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.24430	8.26580		21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		668.00000	657	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		652.00000	662	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		709.00000	697	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		594.00000	603	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		688.00000	677	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		623.00000	632	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		649.00000	638	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		683.00000	694	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		596.00000	586	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		780.00000	792	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		548.00000	539	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		882.00000	895	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		110.00000	122	30.92	0.00	0	29,153.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,995.00000	4,028	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		519.00000	511	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		953.00000	966	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		360.00000	357	24.47	0.00	0	2,557.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,494.00000	1,512	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		491.00000	484	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,025.00000	1,040	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		505.00000	497	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		989.00000	1,003	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		580.00000	570	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		814.00000	826	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		564.00000	555	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		848.00000	860	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		631.00000	620	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		715.00000	726	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		533.00000	525	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		917.00000	931	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		478.00000	471	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,062.00000	1,077	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		441.00000	436	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,176.00000	1,191	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		465.00000	459	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,100.00000	1,115	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		430.00000	424	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,214.00000	1,230	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		398.00000	393	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,332.00000	1,349	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		408.00000	403	23.80	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,292.00000	1,309	23.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.10	Call			419.00000	414	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,253.00000	1,269	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			453.00000	447	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,137.00000	1,153	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			343.00000	340	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,577.00000	1,596	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			319.00000	317	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,704.00000	1,723	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			335.00000	332	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,619.00000	1,638	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			305.00000	303	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,789.00000	1,809	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			327.00000	325	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,661.00000	1,680	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			121.00000	131	30.38	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,755.00000	3,787	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			312.00000	310	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,746.00000	1,766	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			273.00000	272	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,007.00000	2,028	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			256.00000	256	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,140.00000	2,161	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			228.00000	230	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,363.00000	2,386	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			251.00000	251	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,185.00000	2,206	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			267.00000	266	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,051.00000	2,072	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			360.00000	357	24.47	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,494.00000	1,512	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			776.00000	763	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			510.00000	519	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			298.00000	297	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,832.00000	1,852	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			285.00000	284	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,919.00000	1,940	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			261.00000	261	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,095.00000	2,117	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			240.00000	240	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,274.00000	2,296	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			101.00000	112	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,235.00000	4,268	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			753.00000	741	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			537.00000	546	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			291.00000	290	25.69	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 14/06/2010 Currency Future	9.85	Put			1,876.00000	1,896	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			279.00000	278	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,963.00000	1,984	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			245.00000	246	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,230.00000	2,251	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			234.00000	235	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,318.00000	2,341	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			99.00000	110	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,283.00000	4,316	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			285.00000	284	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,919.00000	1,940	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			240.00000	240	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,274.00000	2,296	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			218.00000	220	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,452.00000	2,476	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			93.00000	105	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,427.00000	4,461	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			267.00000	266	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,051.00000	2,072	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			234.00000	235	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,318.00000	2,341	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			223.00000	225	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,407.00000	2,431	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			213.00000	216	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,497.00000	2,521	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			203.00000	207	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,587.00000	2,613	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			88.00000	100	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,572.00000	4,606	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			291.00000	290	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,876.00000	1,896	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			95.00000	107	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,379.00000	4,413	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			901.00000	887	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			386.00000	393	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			351.00000	348	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,536.00000	1,554	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			279.00000	278	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,963.00000	1,984	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			929.00000	914	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			363.00000	369	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			298.00000	297	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,832.00000	1,852	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			109.00000	120	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,043.00000	4,076	31.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.65	Call			957.00000	941	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			341.00000	347	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			369.00000	365	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,453.00000	1,471	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			351.00000	348	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,536.00000	1,554	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			107.00000	118	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,091.00000	4,124	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			985.00000	970	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			320.00000	326	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			378.00000	374	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,413.00000	1,430	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,517.00000	4,495	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,027.00000	3,006	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			11.00000	11	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,613.00000	1,591	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			97.00000	96	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			156.00000	164	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,141.00000	3,170	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			53.00000	66	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,038.00000	6,071	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			32.00000	43	36.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,516.00000	7,549	36.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,766.00000	4,745	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,275.00000	3,253	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			9.00000	9	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,831.00000	1,808	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			66.00000	64	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			174.00000	180	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,908.00000	2,936	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			97.00000	109	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,331.00000	4,364	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			58.00000	70	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,792.00000	5,826	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			35.00000	46	36.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,269.00000	7,302	36.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,141.00000	1,124	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			225.00000	229	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			388.00000	384	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,372.00000	1,389	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			335.00000	332	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,619.00000	1,638	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			123.00000	134	30.27	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	11.85	Put		3,707.00000	3,739	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,077.00000	3,055	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		11.00000	11	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,106.00000	2,083	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		40.00000	38	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,246.00000	1,228	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		181.00000	184	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		160.00000	167	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,094.00000	3,123	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		75.00000	87	32.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,009.00000	5,043	32.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,297.00000	2,274	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		31.00000	30	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,404.00000	1,384	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		138.00000	140	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		117.00000	127	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,851.00000	3,883	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		80.00000	92	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,814.00000	4,848	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		150.00000	158	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,234.00000	3,264	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		103.00000	114	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,187.00000	4,220	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		71.00000	83	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,155.00000	5,189	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,324.00000	3,303	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		8.00000	8	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,345.00000	2,323	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		29.00000	28	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,445.00000	1,424	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		129.00000	130	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		800.00000	787	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		484.00000	492	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		144.00000	153	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,328.00000	3,358	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		69.00000	81	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,253.00000	5,287	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,176.00000	3,154	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		10.00000	10	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,201.00000	2,178	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		36.00000	34	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,324.00000	1,305	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		158.00000	161	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		731.00000	719	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		565.00000	574	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 14/06/2010 Currency Future	10.60	Call			208.00000	211	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,542.00000	2,567	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			136.00000	145	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,470.00000	3,501	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			65.00000	78	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,400.00000	5,433	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,126.00000	3,105	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			10.00000	10	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,154.00000	2,131	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			38.00000	36	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,285.00000	1,266	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			169.00000	172	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			133.00000	143	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,517.00000	3,548	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			91.00000	103	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,476.00000	4,509	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			64.00000	77	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,448.00000	5,482	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			199.00000	203	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,633.00000	2,658	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			131.00000	140	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,565.00000	3,596	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			90.00000	102	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,524.00000	4,557	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			63.00000	76	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,497.00000	5,531	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			141.00000	150	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,375.00000	3,406	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			68.00000	80	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,302.00000	5,336	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,374.00000	3,352	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			8.00000	8	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,393.00000	2,371	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			28.00000	27	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,486.00000	1,465	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			120.00000	121	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			824.00000	811	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			458.00000	466	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			228.00000	230	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,363.00000	2,386	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			147.00000	155	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,281.00000	3,311	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			70.00000	82	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,204.00000	5,238	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,423.00000	3,402	25.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.85	Put		7.00000	7	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,442.00000	2,419	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		26.00000	25	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,528.00000	1,507	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		112.00000	112	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		849.00000	835	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		433.00000	441	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,473.00000	3,451	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		7.00000	7	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,490.00000	2,468	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		24.00000	24	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,570.00000	1,548	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		104.00000	104	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		875.00000	861	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		409.00000	416	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		153.00000	161	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,187.00000	3,217	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		105.00000	116	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,139.00000	4,172	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		72.00000	85	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,106.00000	5,140	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,622.00000	3,600	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		6.00000	6	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,636.00000	2,614	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		20.00000	19	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,699.00000	1,676	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		83.00000	82	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		163.00000	170	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,047.00000	3,076	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		76.00000	88	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,960.00000	4,994	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,671.00000	3,650	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		6.00000	6	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,684.00000	2,663	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		19.00000	18	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,743.00000	1,720	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		77.00000	76	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		167.00000	173	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,001.00000	3,029	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		112.00000	124	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,947.00000	3,979	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		77.00000	90	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,912.00000	4,945	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,721.00000	3,700	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		5.00000	5	27.24	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 14/06/2010 Currency Future	5.55	Call			2,733.00000	2,711	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			17.00000	17	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,787.00000	1,764	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			71.00000	70	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,015.00000	999	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			299.00000	305	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			170.00000	177	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,954.00000	2,982	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			114.00000	126	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,899.00000	3,931	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			79.00000	91	32.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,863.00000	4,897	32.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,771.00000	3,749	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			5.00000	5	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,782.00000	2,760	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			16.00000	16	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,045.00000	1,029	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			279.00000	285	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,572.00000	3,551	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			6.00000	6	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,587.00000	2,565	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			21.00000	21	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,656.00000	1,633	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			90.00000	89	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			49.00000	61	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,283.00000	6,317	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			138.00000	147	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,423.00000	3,453	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			48.00000	60	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,332.00000	6,366	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			47.00000	59	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,381.00000	6,415	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,970.00000	3,948	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			4.00000	4	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,978.00000	2,957	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			12.00000	12	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,013.00000	1,989	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			47.00000	45	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,174.00000	1,157	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			208.00000	212	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			86.00000	98	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,621.00000	4,654	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			52.00000	65	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,087.00000	6,120	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,019.00000	3,998	28.76	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 14/06/2010 Currency Future	4.25	Put		4.00000	4	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,059.00000	2,035	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		43.00000	41	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,208.00000	1,190	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		192.00000	196	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		28.00000	38	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,012.00000	8,044	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,920.00000	3,898	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		4.00000	4	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,929.00000	2,907	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		13.00000	13	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,967.00000	1,943	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		51.00000	49	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		52.00000	64	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,136.00000	6,169	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		26.00000	37	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,111.00000	8,143	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,820.00000	3,799	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		5.00000	5	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,831.00000	2,809	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		15.00000	15	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,876.00000	1,853	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		60.00000	59	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		1,076.00000	1,060	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		260.00000	265	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		50.00000	62	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,234.00000	6,268	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		25.00000	35	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,209.00000	8,241	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		24.00000	34	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,308.00000	8,339	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		25.00000	34	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,259.00000	8,290	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		199.00000	203	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,633.00000	2,658	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		90.00000	102	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,524.00000	4,557	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		46.00000	58	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,480.00000	6,513	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		22.00000	32	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,457.00000	8,487	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		46.00000	58	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,480.00000	6,513	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,522.00000	3,501	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		7.00000	7	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,539.00000	2,516	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		23.00000	22	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		194.00000	199	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,678.00000	2,704	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		45.00000	57	35.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,529.00000	6,562	35.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		22.00000	31	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,506.00000	8,537	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		190.00000	195	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,724.00000	2,750	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		44.00000	56	35.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,578.00000	6,612	35.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		21.00000	30	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,556.00000	8,586	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		24.00000	33	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,358.00000	8,389	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		27.00000	38	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,061.00000	8,093	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,069.00000	4,047	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		3.00000	3	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		54.00000	67	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,988.00000	6,022	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		28.00000	39	36.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,962.00000	7,995	36.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,119.00000	4,097	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		3.00000	3	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		55.00000	67	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,939.00000	5,973	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		29.00000	39	36.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,913.00000	7,945	36.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.92080	12.90270		17.44	116,287.20	9	24,094.00
£ / R On 14/09/2009 Currency Future	12.90	Call		345.00000	340	17.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		343.00000	319	17.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		398.00000	395	17.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		295.00000	274	17.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		305.00000	299	17.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		403.00000	378	17.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		238.00000	231	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		535.00000	510	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		197.00000	190	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		644.00000	620	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		174.00000	167	19.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		721.00000	696	19.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		153.00000	147	19.76	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	13.55	Put			801.00000	776	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			144.00000	138	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			841.00000	817	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			163.00000	157	19.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			760.00000	736	19.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			185.00000	178	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			682.00000	658	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			210.00000	203	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			607.00000	582	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			270.00000	263	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			467.00000	442	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			253.00000	247	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			501.00000	476	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			270.00000	263	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			467.00000	442	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			325.00000	319	17.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			372.00000	348	17.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			345.00000	340	17.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			343.00000	319	17.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			223.00000	217	18.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			571.00000	546	18.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			135.00000	129	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			883.00000	859	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			185.00000	178	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			682.00000	658	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			197.00000	190	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			644.00000	620	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			253.00000	247	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			501.00000	476	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			426.00000	424	17.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			273.00000	253	17.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			371.00000	366	17.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			318.00000	296	17.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			287.00000	280	17.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			434.00000	410	17.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			135.00000	129	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			883.00000	859	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			78.00000	74	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,275.00000	1,253	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			112.00000	107	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,010.00000	986	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			99.00000	95	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,097.00000	1,074	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			106.00000	101	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,053.00000	1,030	20.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.90	Call			99.00000	95	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,097.00000	1,074	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			83.00000	79	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,230.00000	1,208	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			66.00000	62	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,413.00000	1,391	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			69.00000	66	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,367.00000	1,345	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			78.00000	74	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,275.00000	1,253	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			58.00000	55	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,506.00000	1,484	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			52.00000	49	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,599.00000	1,578	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			49.00000	46	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,647.00000	1,626	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			62.00000	58	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,459.00000	1,438	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			34.00000	32	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,981.00000	1,961	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			27.00000	25	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,224.00000	2,205	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			19.00000	17	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,716.00000	2,696	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			23.00000	21	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,470.00000	2,450	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			24.00000	22	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,372.00000	2,352	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			26.00000	24	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,273.00000	2,254	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			34.00000	32	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,981.00000	1,961	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			44.00000	42	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,741.00000	1,721	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			37.00000	35	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,885.00000	1,865	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			27.00000	25	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,224.00000	2,205	25.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			29.00000	28	25.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,127.00000	2,107	25.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			32.00000	30	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,029.00000	2,009	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			28.00000	26	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,176.00000	2,156	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			31.00000	29	24.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.95	Put			2,078.00000	2,058	24.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			36.00000	33	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,933.00000	1,913	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			32.00000	30	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,029.00000	2,009	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			23.00000	22	26.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,421.00000	2,401	26.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			25.00000	23	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,322.00000	2,303	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			40.00000	37	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,837.00000	1,816	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			23.00000	21	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,470.00000	2,450	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			19.00000	17	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,716.00000	2,696	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			21.00000	19	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,568.00000	2,548	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			18.00000	17	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,766.00000	2,746	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			18.00000	16	27.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,815.00000	2,795	27.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			20.00000	19	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,618.00000	2,598	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			55.00000	52	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,552.00000	1,531	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			17.00000	15	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,914.00000	2,894	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			42.00000	39	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,789.00000	1,769	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			36.00000	33	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,933.00000	1,913	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			22.00000	20	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,519.00000	2,499	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			62.00000	58	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,459.00000	1,438	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			88.00000	84	21.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,185.00000	1,163	21.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			94.00000	89	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,141.00000	1,118	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			74.00000	70	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,321.00000	1,299	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			47.00000	44	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,694.00000	1,673	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			23.00000	22	26.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,421.00000	2,401	26.28	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	15.90	Call			16.00000	14	28.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,013.00000	2,993	28.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			22.00000	20	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,519.00000	2,499	26.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			17.00000	15	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,914.00000	2,894	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			16.00000	14	28.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,013.00000	2,993	28.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			15.00000	13	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,112.00000	3,093	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			14.00000	13	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,211.00000	3,192	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			28.00000	26	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,176.00000	2,156	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			20.00000	18	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,667.00000	2,647	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			17.00000	16	28.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,865.00000	2,845	28.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			20.00000	18	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,667.00000	2,647	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			16.00000	15	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,964.00000	2,944	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			15.00000	14	29.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,063.00000	3,043	29.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			14.00000	13	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,162.00000	3,142	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			55.00000	52	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,552.00000	1,531	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			13.00000	11	30.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,410.00000	3,390	30.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			74.00000	70	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,321.00000	1,299	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			42.00000	39	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,789.00000	1,769	23.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			26.00000	24	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,273.00000	2,254	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			44.00000	42	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,741.00000	1,721	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			120.00000	114	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			967.00000	943	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			106.00000	101	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,053.00000	1,030	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			83.00000	79	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,230.00000	1,208	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			47.00000	44	23.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.55	Put		1,694.00000	1,673	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		112.00000	107	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		1,010.00000	986	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		127.00000	121	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		924.00000	901	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		58.00000	55	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,506.00000	1,484	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		144.00000	138	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		841.00000	817	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		4,803.00000	4,821	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,306.00000	3,323	32.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		3.00000	3	32.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		1,825.00000	1,841	24.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		23.00000	20	24.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		517.00000	518	17.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		214.00000	198	17.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		8.00000	7	33.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		4,206.00000	4,186	33.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		3.00000	3	37.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,700.00000	5,682	37.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		2.00000	1	41.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		7,199.00000	7,181	41.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,253.00000	5,271	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		3,754.00000	3,772	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		2.00000	1	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,266.00000	2,282	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		13.00000	11	27.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		844.00000	856	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		92.00000	85	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		11.00000	9	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,758.00000	3,739	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		4.00000	3	36.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		5,251.00000	5,233	36.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		2.00000	2	40.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,749.00000	6,731	40.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,503.00000	5,521	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,004.00000	4,022	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		1.00000	1	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,512.00000	2,529	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		9.00000	8	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,055.00000	1,071	18.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		53.00000	50	18.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.40	Call			12.00000	11	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,509.00000	3,490	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			5.00000	4	35.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,002.00000	4,983	35.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			2.00000	2	39.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,499.00000	6,481	39.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			485.00000	486	17.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			233.00000	215	17.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			583.00000	587	18.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			180.00000	166	18.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			455.00000	454	17.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			252.00000	233	17.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			617.00000	623	18.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			165.00000	152	18.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			549.00000	552	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			196.00000	181	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			371.00000	366	17.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			318.00000	296	17.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			455.00000	454	17.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			252.00000	233	17.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			238.00000	231	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			535.00000	510	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,008.00000	3,025	31.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			5.00000	4	31.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,021.00000	2,037	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			19.00000	16	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			10.00000	8	33.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,007.00000	3,988	33.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			3.00000	2	38.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,000.00000	5,981	38.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			1.00000	1	43.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,998.00000	7,980	43.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,904.00000	3,922	34.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	1	34.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,908.00000	2,926	30.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			6.00000	5	30.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,923.00000	1,939	25.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			21.00000	18	25.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			969.00000	983	18.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			66.00000	62	18.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			9.00000	8	33.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,106.00000	4,087	33.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			3.00000	2	38.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,100.00000	6,081	38.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	43.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.00	Put		8,098.00000	8,080	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call		3,804.00000	3,822	34.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put		2.00000	1	34.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call		2,809.00000	2,826	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put		6.00000	5	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call		885.00000	898	18.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put		82.00000	77	18.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call		2.00000	2	38.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put		6,200.00000	6,181	38.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call		1.00000	1	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put		8,198.00000	8,180	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call		2,759.00000	2,777	29.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put		7.00000	6	29.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call		1,776.00000	1,792	24.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put		24.00000	21	24.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call		8.00000	7	33.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put		4,255.00000	4,236	33.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call		2.00000	2	38.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put		6,250.00000	6,231	38.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call		1.00000	1	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put		8,248.00000	8,230	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call		3,605.00000	3,622	33.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put		2.00000	2	33.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call		2,611.00000	2,628	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put		8.00000	7	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call		1,630.00000	1,645	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put		27.00000	25	23.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call		727.00000	735	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put		124.00000	115	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call		7.00000	6	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put		4,405.00000	4,385	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		2.00000	2	39.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		6,399.00000	6,381	39.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		1.00000	1	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		8,398.00000	8,380	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		3,505.00000	3,523	33.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		2.00000	2	33.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		1,533.00000	1,548	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		30.00000	27	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		653.00000	659	18.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		150.00000	138	18.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		7.00000	6	34.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		4,504.00000	4,485	34.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		1.00000	1	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		8,498.00000	8,480	43.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.45	Call			3,455.00000	3,473	32.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			3.00000	2	32.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,463.00000	2,480	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			10.00000	9	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,485.00000	1,500	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			32.00000	29	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			7.00000	6	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,554.00000	4,535	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			2.00000	2	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,549.00000	6,531	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			1.00000	1	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,548.00000	8,530	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,405.00000	3,423	32.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			3.00000	2	32.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,414.00000	2,430	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			11.00000	9	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,436.00000	1,452	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			34.00000	31	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			6.00000	5	34.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,604.00000	4,585	34.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			2.00000	2	39.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,599.00000	6,581	39.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			1.00000	1	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,598.00000	8,580	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,315.00000	2,332	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			12.00000	11	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,340.00000	1,355	21.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			37.00000	35	21.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			6.00000	5	34.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,703.00000	4,684	34.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			2.00000	2	40.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,699.00000	6,681	40.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			1.00000	1	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,698.00000	8,680	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,356.00000	3,373	32.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			3.00000	2	32.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,364.00000	2,381	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			12.00000	10	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,388.00000	1,403	21.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			36.00000	33	21.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			6.00000	5	34.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,653.00000	4,634	34.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			2.00000	2	40.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,649.00000	6,631	40.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			1.00000	1	43.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.55	Put		8,648.00000	8,630	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,555.00000	3,572	33.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		2.00000	2	33.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,562.00000	2,578	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		9.00000	8	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,582.00000	1,597	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		29.00000	26	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		689.00000	697	18.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		137.00000	126	18.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		7.00000	6	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,454.00000	4,435	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		2.00000	2	39.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,449.00000	6,431	39.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		1.00000	1	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,448.00000	8,430	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,705.00000	3,722	33.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		2.00000	1	33.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,710.00000	2,727	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		7.00000	6	29.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		1,728.00000	1,743	23.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		25.00000	22	23.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		804.00000	815	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		101.00000	94	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		8.00000	7	33.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		4,305.00000	4,286	33.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		2.00000	2	39.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		6,300.00000	6,281	39.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		1.00000	1	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		8,298.00000	8,280	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		3,954.00000	3,972	34.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put		1.00000	1	34.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call		2,958.00000	2,975	30.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put		5.00000	4	30.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call		1,972.00000	1,988	25.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put		20.00000	17	25.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call		1,012.00000	1,027	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put		59.00000	56	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call		9.00000	8	33.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put		4,057.00000	4,037	33.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call		3.00000	2	38.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put		6,050.00000	6,031	38.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call		1.00000	1	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put		8,048.00000	8,030	43.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call		4,104.00000	4,121	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put		1.00000	1	35.20	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	9.80	Call		3,107.00000	3,124	31.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put		4.00000	4	31.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call		2,119.00000	2,135	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put		16.00000	14	26.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call		1,150.00000	1,165	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put		47.00000	44	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call		10.00000	9	32.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put		3,907.00000	3,888	32.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call		3.00000	2	37.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put		5,900.00000	5,882	37.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call		1.00000	1	43.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put		7,899.00000	7,880	43.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call		4,153.00000	4,171	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put		1.00000	0	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call		3,157.00000	3,174	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put		4.00000	3	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call		2,168.00000	2,184	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put		15.00000	13	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call		1,197.00000	1,212	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put		44.00000	41	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call		10.00000	9	32.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put		3,858.00000	3,838	32.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call		3.00000	2	37.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put		5,850.00000	5,832	37.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call		1.00000	1	43.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put		7,849.00000	7,830	43.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.14370	13.12510		18.43	0.00	0	14,343.00
£ / R On 14/12/2009 Currency Future	13.15	Call		598.00000	595	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		623.00000	601	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		659.00000	663	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		534.00000	519	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		638.00000	640	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		563.00000	546	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		579.00000	576	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		654.00000	632	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		493.00000	488	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		818.00000	795	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		448.00000	443	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		923.00000	899	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		434.00000	429	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		959.00000	935	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		395.00000	390	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,070.00000	1,046	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		383.00000	378	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,108.00000	1,084	20.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Call			408.00000	402	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,032.00000	1,009	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			421.00000	415	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			995.00000	972	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			434.00000	429	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			959.00000	935	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			477.00000	473	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			852.00000	829	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			543.00000	539	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			718.00000	695	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			509.00000	505	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			784.00000	761	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			525.00000	522	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			750.00000	728	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			579.00000	576	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			654.00000	632	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			598.00000	595	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			623.00000	601	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			618.00000	617	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			593.00000	573	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			383.00000	378	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,108.00000	1,084	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			421.00000	415	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			995.00000	972	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			448.00000	443	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			923.00000	899	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			493.00000	488	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			818.00000	795	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			462.00000	458	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			887.00000	864	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			408.00000	402	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,032.00000	1,009	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			618.00000	617	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			593.00000	573	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			683.00000	687	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			508.00000	493	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			448.00000	443	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			923.00000	899	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			292.00000	286	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,467.00000	1,442	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			349.00000	344	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,224.00000	1,200	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			339.00000	333	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,264.00000	1,239	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			339.00000	333	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	14.05	Put		1,264.00000	1,239	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		329.00000	323	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,304.00000	1,279	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		301.00000	295	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,426.00000	1,401	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		268.00000	262	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,593.00000	1,568	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		284.00000	278	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,509.00000	1,484	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		276.00000	270	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,551.00000	1,526	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		260.00000	254	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,635.00000	1,611	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		209.00000	203	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,984.00000	1,959	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		215.00000	208	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,939.00000	1,915	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		246.00000	240	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,721.00000	1,696	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		233.00000	227	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,808.00000	1,783	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		220.00000	214	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,895.00000	1,871	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		198.00000	192	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		2,073.00000	2,048	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		185.00000	182	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		2,160.00000	2,139	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		174.00000	171	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		2,249.00000	2,228	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		134.00000	129	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,609.00000	2,585	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		329.00000	323	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,304.00000	1,279	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		310.00000	304	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,385.00000	1,360	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		371.00000	366	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,146.00000	1,122	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		246.00000	240	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,721.00000	1,696	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		319.00000	313	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,344.00000	1,320	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		253.00000	247	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,678.00000	1,653	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		239.00000	233	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,764.00000	1,739	22.19	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	14.75	Call			226.00000	220	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,851.00000	1,827	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			179.00000	178	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,204.00000	2,184	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			383.00000	378	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,108.00000	1,084	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			360.00000	355	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,185.00000	1,161	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			319.00000	313	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,344.00000	1,320	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			253.00000	247	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,678.00000	1,653	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			203.00000	197	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,028.00000	2,004	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			239.00000	233	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,764.00000	1,739	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			192.00000	187	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,117.00000	2,093	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			371.00000	366	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,146.00000	1,122	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			276.00000	270	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,551.00000	1,526	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			209.00000	203	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,984.00000	1,959	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			284.00000	278	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,509.00000	1,484	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,828.00000	4,846	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	2	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,348.00000	3,365	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			23.00000	22	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,900.00000	1,913	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			75.00000	70	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			760.00000	763	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			435.00000	419	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			118.00000	112	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,792.00000	2,768	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			49.00000	41	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,223.00000	4,197	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			26.00000	24	28.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,701.00000	5,681	28.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			16.00000	15	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,191.00000	7,171	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,276.00000	5,294	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,790.00000	3,808	27.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.35	Put			15.00000	14	27.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,325.00000	2,341	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			50.00000	47	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,028.00000	1,031	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			252.00000	237	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			157.00000	154	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,382.00000	2,360	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			61.00000	54	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,786.00000	3,760	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			31.00000	28	28.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,256.00000	5,234	28.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			18.00000	17	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,743.00000	6,723	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,526.00000	5,544	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,037.00000	4,055	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			12.00000	11	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,567.00000	2,583	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			42.00000	40	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,202.00000	1,211	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			177.00000	167	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			71.00000	64	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,546.00000	3,520	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			34.00000	30	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,009.00000	4,987	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			19.00000	19	30.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,494.00000	6,475	30.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			509.00000	505	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			784.00000	761	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			708.00000	711	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			483.00000	468	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			871.00000	875	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			346.00000	331	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			814.00000	817	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			389.00000	374	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			708.00000	711	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			483.00000	468	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			786.00000	790	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			411.00000	396	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			733.00000	737	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			458.00000	443	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			560.00000	557	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			685.00000	663	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			349.00000	344	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,224.00000	1,200	20.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Call			525.00000	522	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			750.00000	728	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			329.00000	323	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,304.00000	1,279	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			360.00000	355	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,185.00000	1,161	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			477.00000	473	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			852.00000	829	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,054.00000	3,072	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			29.00000	28	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,087.00000	2,100	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			61.00000	57	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			53.00000	45	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,028.00000	4,002	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			23.00000	22	29.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,998.00000	5,979	29.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			12.00000	12	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,987.00000	7,968	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,938.00000	3,956	27.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			13.00000	13	27.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,956.00000	2,974	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			31.00000	30	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,993.00000	2,006	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			68.00000	62	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,130.00000	1,134	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			205.00000	190	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			51.00000	43	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,126.00000	4,099	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			22.00000	22	29.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,097.00000	6,078	29.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			11.00000	11	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,086.00000	8,068	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,810.00000	2,827	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			35.00000	34	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,854.00000	1,867	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			79.00000	74	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			47.00000	40	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,272.00000	4,247	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			21.00000	20	30.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,246.00000	6,227	30.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			10.00000	10	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,235.00000	8,217	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,840.00000	3,857	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			15.00000	14	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,859.00000	2,876	23.44	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	10.30	Put		34.00000	32	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		1,061.00000	1,065	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		236.00000	221	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		163.00000	160	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,337.00000	2,316	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		22.00000	21	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,196.00000	6,177	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		11.00000	11	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,186.00000	8,167	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,643.00000	3,660	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		17.00000	16	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,664.00000	2,681	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		39.00000	37	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,717.00000	1,731	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		92.00000	87	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		932.00000	935	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		307.00000	291	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		143.00000	138	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,518.00000	2,495	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		44.00000	38	26.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,419.00000	4,394	26.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		20.00000	19	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,395.00000	6,376	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		9.00000	9	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,384.00000	8,366	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,495.00000	3,513	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		20.00000	19	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,518.00000	2,535	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		43.00000	41	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,582.00000	1,597	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		107.00000	103	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		842.00000	846	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		367.00000	352	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		129.00000	125	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,654.00000	2,631	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		41.00000	36	26.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,566.00000	4,542	26.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		19.00000	18	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,544.00000	6,525	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		8.00000	8	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,533.00000	8,515	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,446.00000	3,463	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		21.00000	20	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,470.00000	2,486	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		45.00000	43	21.61	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	11.70	Call			1,537.00000	1,552	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			112.00000	109	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			125.00000	120	23.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,700.00000	2,676	23.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			40.00000	35	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,615.00000	4,591	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			19.00000	18	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,594.00000	6,574	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			8.00000	8	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,583.00000	8,564	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,397.00000	3,414	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			22.00000	21	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,421.00000	2,438	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			46.00000	44	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,493.00000	1,509	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			118.00000	115	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			121.00000	116	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,746.00000	2,722	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			39.00000	34	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,664.00000	4,641	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			19.00000	18	30.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,643.00000	6,624	30.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			8.00000	8	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,633.00000	8,614	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,299.00000	3,316	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			24.00000	22	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,405.00000	1,422	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			130.00000	128	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			114.00000	108	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,839.00000	2,814	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			38.00000	33	26.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,763.00000	4,739	26.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			7.00000	7	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,732.00000	8,714	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,373.00000	2,389	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			48.00000	46	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,449.00000	1,465	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			124.00000	121	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			39.00000	34	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,714.00000	4,690	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			18.00000	17	30.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,693.00000	6,674	30.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			8.00000	8	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,683.00000	8,664	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,593.00000	3,611	26.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.55	Put		18.00000	17	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,615.00000	2,632	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		40.00000	38	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,672.00000	1,686	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		97.00000	92	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		901.00000	904	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		326.00000	311	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		138.00000	134	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,563.00000	2,540	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		43.00000	37	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,468.00000	4,443	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		20.00000	19	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,445.00000	6,425	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		9.00000	9	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,434.00000	8,415	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,692.00000	3,709	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		17.00000	16	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,713.00000	2,730	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		37.00000	36	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,762.00000	1,776	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		87.00000	82	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		963.00000	966	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		288.00000	273	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		147.00000	144	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,472.00000	2,450	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		45.00000	39	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,370.00000	4,345	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		20.00000	20	30.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,345.00000	6,326	30.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		10.00000	10	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,335.00000	8,316	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,087.00000	4,104	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		12.00000	10	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,103.00000	3,121	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		28.00000	27	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,134.00000	2,148	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		58.00000	55	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,239.00000	1,252	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		163.00000	159	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		192.00000	187	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,117.00000	2,093	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		55.00000	47	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,980.00000	3,953	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		24.00000	23	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,949.00000	5,929	29.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.05	Call		13.00000	12	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,937.00000	7,918	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,136.00000	4,153	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		11.00000	9	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,152.00000	3,169	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		27.00000	26	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,181.00000	2,196	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		56.00000	53	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,276.00000	1,294	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		151.00000	150	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		56.00000	49	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		3,931.00000	3,905	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		24.00000	23	29.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		5,899.00000	5,879	29.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		13.00000	12	32.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		7,888.00000	7,868	32.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.36410	13.34420		18.82	0.00	0	57.00
£ / R On 15/03/2010 Currency Future	13.35	Call		803.00000	804	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		809.00000	790	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		866.00000	867	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		722.00000	703	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		845.00000	846	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		750.00000	732	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		784.00000	785	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		840.00000	821	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		697.00000	696	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,003.00000	982	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		650.00000	649	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,105.00000	1,085	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		620.00000	619	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,176.00000	1,155	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		579.00000	578	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,285.00000	1,263	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		606.00000	605	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,212.00000	1,191	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		635.00000	634	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,141.00000	1,119	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		665.00000	664	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,071.00000	1,050	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		730.00000	730	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		936.00000	916	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		713.00000	713	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		969.00000	949	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		766.00000	766	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		872.00000	852	19.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.30	Call			824.00000	825	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			779.00000	760	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			681.00000	680	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,036.00000	1,016	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			748.00000	748	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			904.00000	884	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,878.00000	3,897	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			33.00000	32	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,904.00000	2,922	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			60.00000	58	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,964.00000	1,977	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			120.00000	113	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,224.00000	1,231	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			380.00000	367	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			474.00000	472	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,630.00000	1,608	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			314.00000	311	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,470.00000	2,447	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			208.00000	205	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,364.00000	3,341	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			142.00000	139	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,297.00000	4,275	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,780.00000	3,799	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			35.00000	35	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,807.00000	2,825	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			63.00000	61	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,881.00000	1,893	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			137.00000	129	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,166.00000	1,172	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			421.00000	408	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			454.00000	452	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,710.00000	1,688	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			301.00000	298	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,556.00000	2,534	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			200.00000	197	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,456.00000	3,433	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			135.00000	133	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,391.00000	4,369	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,682.00000	3,701	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			38.00000	37	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,711.00000	2,729	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			67.00000	65	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,799.00000	1,811	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			155.00000	147	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,110.00000	1,115	17.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.70	Put			466.00000	451	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			435.00000	433	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,791.00000	1,769	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			288.00000	285	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,644.00000	2,621	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			192.00000	190	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,548.00000	3,526	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			129.00000	127	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,485.00000	4,463	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,584.00000	3,603	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			40.00000	39	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,615.00000	2,632	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			71.00000	68	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,720.00000	1,731	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			175.00000	167	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,056.00000	1,061	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			512.00000	497	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			418.00000	415	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,873.00000	1,851	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			276.00000	273	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,732.00000	2,709	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			185.00000	183	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,641.00000	3,619	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			124.00000	121	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,580.00000	4,557	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,438.00000	3,457	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			43.00000	43	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,471.00000	2,488	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			77.00000	74	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,603.00000	1,614	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			209.00000	200	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			981.00000	984	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			586.00000	570	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			393.00000	390	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,998.00000	1,976	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			259.00000	257	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,865.00000	2,842	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			175.00000	173	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,781.00000	3,758	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			116.00000	114	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,722.00000	4,699	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,535.00000	3,554	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			41.00000	40	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,567.00000	2,584	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			73.00000	70	19.00	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	11.85	Call			1,680.00000	1,691	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			186.00000	177	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,031.00000	1,035	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			536.00000	521	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			409.00000	406	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,915.00000	1,892	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			270.00000	268	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,776.00000	2,753	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			182.00000	179	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,688.00000	3,665	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			121.00000	119	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,627.00000	4,605	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,829.00000	3,848	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			34.00000	33	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,856.00000	2,874	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			61.00000	60	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,922.00000	1,935	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			128.00000	121	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,194.00000	1,201	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			400.00000	387	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			464.00000	462	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,670.00000	1,648	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			307.00000	304	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,513.00000	2,490	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			204.00000	201	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,410.00000	3,387	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			138.00000	136	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,344.00000	4,322	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,633.00000	3,652	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			39.00000	38	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,663.00000	2,680	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			69.00000	66	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,759.00000	1,771	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			165.00000	157	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,083.00000	1,088	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			489.00000	474	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			426.00000	424	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,832.00000	1,810	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			282.00000	279	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,688.00000	2,665	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			189.00000	186	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,595.00000	3,572	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			127.00000	124	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,532.00000	4,510	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,731.00000	3,750	23.58	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	9.65	Put			36.00000	36	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,759.00000	2,777	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			65.00000	63	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,840.00000	1,852	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			146.00000	138	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,137.00000	1,143	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			443.00000	429	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			445.00000	442	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,751.00000	1,728	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			294.00000	291	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,600.00000	2,577	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			196.00000	193	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,502.00000	3,479	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			132.00000	130	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,438.00000	4,416	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,486.00000	3,505	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			42.00000	41	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,519.00000	2,536	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			75.00000	72	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,642.00000	1,652	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			198.00000	188	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,005.00000	1,009	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put			561.00000	545	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			401.00000	398	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,956.00000	1,934	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			265.00000	262	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,821.00000	2,798	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			178.00000	176	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,734.00000	3,712	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			118.00000	116	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,674.00000	4,652	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			681.00000	680	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,036.00000	1,016	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,073.00000	4,092	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			28.00000	28	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,097.00000	3,117	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			53.00000	52	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,139.00000	2,153	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			95.00000	89	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,350.00000	1,358	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			306.00000	294	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			518.00000	516	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,473.00000	1,452	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			342.00000	339	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,297.00000	2,275	22.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.30	Call			225.00000	222	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,181.00000	3,158	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			154.00000	152	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,110.00000	4,088	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			65.00000	63	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,021.00000	5,999	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			28.00000	27	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,984.00000	7,963	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,927.00000	3,946	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			32.00000	32	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,952.00000	2,971	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			58.00000	57	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,006.00000	2,019	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			112.00000	105	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,254.00000	1,261	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			360.00000	347	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			321.00000	318	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,427.00000	2,404	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			145.00000	142	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,251.00000	4,228	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			61.00000	59	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,167.00000	6,145	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			26.00000	25	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,132.00000	8,111	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			58.00000	57	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,264.00000	6,242	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			24.00000	24	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,230.00000	8,210	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			57.00000	55	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,313.00000	6,291	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			24.00000	23	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,280.00000	8,259	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			53.00000	52	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,459.00000	6,438	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			22.00000	21	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,428.00000	8,407	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			51.00000	50	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,557.00000	6,536	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			21.00000	20	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,527.00000	8,506	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			50.00000	49	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,606.00000	6,584	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			20.00000	20	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,576.00000	8,556	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			49.00000	48	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	19.95	Put		6,655.00000	6,633	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		20.00000	19	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		8,625.00000	8,605	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,340.00000	3,359	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		46.00000	45	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,376.00000	2,392	18.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		82.00000	78	18.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,528.00000	1,538	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		234.00000	224	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		933.00000	936	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		639.00000	622	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		249.00000	246	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		2,955.00000	2,932	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		111.00000	109	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,817.00000	4,794	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		47.00000	46	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,753.00000	6,731	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		19.00000	18	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		8,724.00000	8,704	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		52.00000	51	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,508.00000	6,487	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		21.00000	21	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,477.00000	8,457	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		56.00000	54	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,362.00000	6,340	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		23.00000	23	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,329.00000	8,308	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,976.00000	3,995	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		31.00000	31	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,001.00000	3,020	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		56.00000	55	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,049.00000	2,062	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		104.00000	98	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,284.00000	1,292	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		340.00000	328	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		328.00000	325	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,384.00000	2,361	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		148.00000	146	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,204.00000	4,182	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		62.00000	60	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,118.00000	6,096	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		26.00000	26	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,082.00000	8,062	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,121.00000	4,140	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		26.00000	26	24.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.25	Call			3,146.00000	3,165	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			52.00000	51	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			2,186.00000	2,200	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			92.00000	86	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			1,385.00000	1,393	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			290.00000	279	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			348.00000	345	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,254.00000	2,231	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			157.00000	155	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,063.00000	4,040	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			66.00000	64	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			5,972.00000	5,950	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			28.00000	28	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			7,934.00000	7,914	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			4,169.00000	4,188	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			25.00000	24	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			3,194.00000	3,214	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			50.00000	49	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			2,233.00000	2,248	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			89.00000	84	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			1,420.00000	1,429	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			276.00000	265	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			355.00000	352	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,211.00000	2,188	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			160.00000	157	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,016.00000	3,993	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			68.00000	66	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			5,923.00000	5,902	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			29.00000	28	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			7,885.00000	7,864	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			4,025.00000	4,044	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			30.00000	30	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			3,049.00000	3,068	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			55.00000	54	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			2,092.00000	2,105	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			97.00000	91	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			1,316.00000	1,324	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			321.00000	310	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			335.00000	332	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,341.00000	2,318	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			151.00000	149	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,157.00000	4,135	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			64.00000	62	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,069.00000	6,048	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			27.00000	27	28.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.35	Put		8,033.00000	8,012	28.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.57450	13.55630		19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		978.00000	984	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		972.00000	960	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,038.00000	1,044	18.91	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	13.40	Put		882.00000	870	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,018.00000	1,024	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		911.00000	899	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		941.00000	947	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,035.00000	1,022	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		856.00000	860	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,199.00000	1,186	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		809.00000	813	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,303.00000	1,288	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		794.00000	798	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,338.00000	1,323	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		751.00000	754	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,445.00000	1,430	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		256.00000	256	24.99	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,200.00000	4,181	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		737.00000	741	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,481.00000	1,466	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		765.00000	768	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,409.00000	1,394	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		779.00000	783	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,373.00000	1,358	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		840.00000	844	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,233.00000	1,219	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		906.00000	911	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,100.00000	1,086	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		889.00000	893	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,133.00000	1,119	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		840.00000	844	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,233.00000	1,219	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		824.00000	828	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,268.00000	1,254	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		856.00000	860	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,199.00000	1,186	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		924.00000	928	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,067.00000	1,054	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		872.00000	877	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,166.00000	1,152	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		924.00000	928	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,067.00000	1,054	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		998.00000	1,004	19.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.50	Put		942.00000	929	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,102.00000	1,108	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		795.00000	784	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,059.00000	1,065	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		853.00000	841	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		662.00000	664	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,706.00000	1,690	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		724.00000	727	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,518.00000	1,503	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,589.00000	1,602	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		383.00000	377	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,292.00000	1,300	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		586.00000	576	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		513.00000	515	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,307.00000	2,290	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		366.00000	367	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,160.00000	3,142	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		267.00000	268	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,061.00000	4,043	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		196.00000	196	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,990.00000	4,972	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,623.00000	1,636	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		367.00000	362	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,318.00000	1,326	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		562.00000	552	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,080.00000	1,087	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		824.00000	812	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		522.00000	523	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,266.00000	2,249	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		372.00000	373	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,116.00000	3,099	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		271.00000	272	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,015.00000	3,997	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		199.00000	199	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,943.00000	4,925	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,968.00000	4,986	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		12.00000	11	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,515.00000	3,534	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		59.00000	59	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,147.00000	2,162	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		191.00000	187	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,169.00000	1,177	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		713.00000	702	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		398.00000	399	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,942.00000	2,925	23.24	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 14/06/2010 Currency Future	17.60	Call			248.00000	248	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,292.00000	4,274	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			158.00000	158	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,701.00000	5,683	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			99.00000	99	27.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,143.00000	7,124	27.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,412.00000	5,430	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	5	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,955.00000	3,973	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			49.00000	49	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,533.00000	2,549	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			127.00000	125	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,400.00000	1,408	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			493.00000	484	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			465.00000	467	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,559.00000	2,542	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			284.00000	284	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,878.00000	3,860	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			180.00000	179	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,273.00000	5,255	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			114.00000	114	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,708.00000	6,690	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,660.00000	5,678	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			3.00000	3	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,195.00000	4,212	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			39.00000	37	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,757.00000	2,773	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			101.00000	98	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,555.00000	1,568	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			399.00000	394	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			505.00000	506	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,349.00000	2,332	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			307.00000	307	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,650.00000	3,633	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			193.00000	193	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,037.00000	5,019	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			124.00000	124	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,468.00000	6,450	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,100.00000	4,117	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			44.00000	42	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,126.00000	3,144	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			70.00000	70	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,230.00000	2,246	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			174.00000	171	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,489.00000	1,501	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
£ / R On 14/06/2010 Currency Future	12.50	Put			433.00000	427	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			686.00000	689	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,630.00000	1,614	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			489.00000	490	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,433.00000	2,416	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			349.00000	349	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,292.00000	3,275	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,223.00000	3,241	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			67.00000	67	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,315.00000	2,331	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			159.00000	157	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			711.00000	714	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,555.00000	1,540	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			360.00000	361	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,204.00000	3,186	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			263.00000	264	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,107.00000	4,089	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,243.00000	4,259	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			36.00000	35	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,272.00000	3,290	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			66.00000	65	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,358.00000	2,374	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			152.00000	150	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			252.00000	252	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,246.00000	4,228	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			628.00000	630	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,822.00000	1,806	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			449.00000	451	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,643.00000	2,626	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			322.00000	322	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,515.00000	3,498	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			236.00000	237	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,430.00000	4,412	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			576.00000	578	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,020.00000	2,004	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			412.00000	413	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,856.00000	2,839	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			297.00000	298	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,741.00000	3,723	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			219.00000	219	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,662.00000	4,644	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,857.00000	3,876	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			51.00000	51	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,893.00000	2,909	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			87.00000	85	18.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.75	Call			2,028.00000	2,042	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			222.00000	218	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,345.00000	1,353	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			538.00000	529	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			530.00000	532	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,224.00000	2,207	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			378.00000	379	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,072.00000	3,055	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			276.00000	276	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,969.00000	3,951	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			202.00000	202	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,896.00000	4,878	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,711.00000	3,729	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			54.00000	54	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,913.00000	1,927	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			257.00000	252	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,267.00000	1,274	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			610.00000	600	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,662.00000	3,680	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			56.00000	55	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,712.00000	2,728	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			105.00000	103	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,875.00000	1,889	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			269.00000	264	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,242.00000	1,249	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			635.00000	625	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			497.00000	498	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,391.00000	2,374	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			354.00000	355	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,248.00000	3,231	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			260.00000	260	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,153.00000	4,135	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			190.00000	191	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,084.00000	5,066	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,564.00000	3,582	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			58.00000	58	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,622.00000	2,638	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			116.00000	113	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,801.00000	1,815	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			295.00000	290	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,193.00000	1,200	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			687.00000	676	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			482.00000	483	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,475.00000	2,458	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			343.00000	344	23.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.55	Put		3,337.00000	3,319	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		185.00000	185	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,179.00000	5,160	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,467.00000	3,485	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		60.00000	60	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,729.00000	1,742	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		322.00000	318	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,146.00000	1,153	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		740.00000	729	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		332.00000	333	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,426.00000	3,408	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		244.00000	245	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,338.00000	4,320	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,760.00000	3,778	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		53.00000	53	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,802.00000	2,818	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		96.00000	93	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,951.00000	1,965	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		245.00000	240	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,906.00000	3,925	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		50.00000	50	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,939.00000	2,955	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		83.00000	80	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,068.00000	2,082	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		211.00000	207	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,372.00000	1,381	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		516.00000	506	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		539.00000	541	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,183.00000	2,166	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		385.00000	386	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,029.00000	3,011	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		280.00000	280	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,923.00000	3,905	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		205.00000	206	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,849.00000	4,831	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,939.00000	2,955	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		83.00000	80	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,068.00000	2,082	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		211.00000	207	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,372.00000	1,381	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		516.00000	506	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		539.00000	541	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,183.00000	2,166	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,613.00000	3,631	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		57.00000	57	20.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.00	Call			2,667.00000	2,683	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			111.00000	108	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,838.00000	1,852	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			282.00000	277	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,217.00000	1,225	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			661.00000	650	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			188.00000	188	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,131.00000	5,113	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,578.00000	2,593	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			121.00000	119	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,765.00000	1,778	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			308.00000	304	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			473.00000	475	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,517.00000	2,501	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			337.00000	338	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,381.00000	3,364	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			182.00000	182	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,226.00000	5,208	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,053.00000	4,070	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			47.00000	45	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,078.00000	3,096	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			71.00000	71	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,187.00000	2,204	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			181.00000	179	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,456.00000	1,469	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			450.00000	444	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			567.00000	568	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,060.00000	2,044	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			405.00000	406	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,899.00000	2,882	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			293.00000	293	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,787.00000	3,769	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			215.00000	215	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,709.00000	4,691	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			139.00000	139	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,133.00000	6,115	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			74.00000	74	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,068.00000	8,049	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,985.00000	3,001	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			79.00000	76	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,107.00000	2,121	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			201.00000	197	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			135.00000	135	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,228.00000	6,210	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			71.00000	71	28.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.65	Put		8,165.00000	8,147	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		130.00000	131	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,324.00000	6,306	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		68.00000	68	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,262.00000	8,244	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,809.00000	3,827	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		52.00000	52	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,848.00000	2,863	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		91.00000	89	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,989.00000	2,003	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		233.00000	229	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		441.00000	443	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,685.00000	2,668	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		233.00000	233	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,476.00000	4,459	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		128.00000	128	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,372.00000	6,354	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		67.00000	67	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,310.00000	8,292	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,712.00000	2,728	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		105.00000	103	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,875.00000	1,889	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		269.00000	264	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,242.00000	1,249	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		635.00000	625	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		419.00000	420	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,813.00000	2,796	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		222.00000	222	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,616.00000	4,598	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		122.00000	122	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,516.00000	6,498	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		63.00000	63	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,456.00000	8,438	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		419.00000	420	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,813.00000	2,796	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		120.00000	120	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,564.00000	6,546	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		61.00000	62	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,505.00000	8,487	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		391.00000	392	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		2,985.00000	2,968	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		209.00000	209	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,802.00000	4,784	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		58.00000	58	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,651.00000	8,633	28.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.20	Call			3,418.00000	3,436	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			62.00000	62	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,489.00000	2,505	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			133.00000	131	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,693.00000	1,706	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			337.00000	332	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,124.00000	1,131	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			768.00000	756	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			113.00000	113	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,756.00000	6,738	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			57.00000	57	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,700.00000	8,682	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,321.00000	3,339	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			64.00000	64	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,402.00000	2,418	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			146.00000	143	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			109.00000	109	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,853.00000	6,834	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			54.00000	54	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,798.00000	8,780	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,369.00000	3,387	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			63.00000	63	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,445.00000	2,461	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			139.00000	137	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,658.00000	1,671	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			352.00000	347	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			111.00000	111	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,804.00000	6,786	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			55.00000	56	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,749.00000	8,731	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			212.00000	212	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,756.00000	4,738	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			116.00000	116	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,660.00000	6,642	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			59.00000	59	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,603.00000	8,585	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			426.00000	428	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,770.00000	2,753	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			226.00000	226	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,569.00000	4,551	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			64.00000	64	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,408.00000	8,390	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			4,148.00000	4,164	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			41.00000	40	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			3,175.00000	3,193	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 14/06/2010 Currency Future	10.45	Put		68.00000	68	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,272.00000	2,288	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		166.00000	164	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,522.00000	1,534	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		416.00000	410	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		143.00000	143	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,037.00000	6,018	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		76.00000	76	28.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,970.00000	7,951	28.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		145.00000	145	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,989.00000	5,970	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		77.00000	77	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,921.00000	7,903	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.14980	11.16410		17.55	1,393,725.00	125	21,699.00
€ / R On 14/09/2009 Currency Future	11.15	Call		299.00000	286	17.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		285.00000	286	17.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		381.00000	369	17.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		217.00000	219	17.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		325.00000	312	17.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		261.00000	262	17.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		278.00000	266	17.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		314.00000	316	17.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		207.00000	197	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		443.00000	447	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		166.00000	158	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		552.00000	558	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		143.00000	136	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		629.00000	636	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		143.00000	136	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		629.00000	636	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		133.00000	126	19.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		669.00000	676	19.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		154.00000	146	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		590.00000	597	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		179.00000	170	19.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		515.00000	520	19.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		240.00000	229	18.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		376.00000	379	18.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		258.00000	247	17.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		344.00000	347	17.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		43.00000	41	23.16	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,379.00000	1,391	23.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		299.00000	286	17.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		285.00000	286	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	11.35	Call			223.00000	213	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			409.00000	413	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			193.00000	183	18.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			478.00000	483	18.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			193.00000	183	18.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			478.00000	483	18.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			223.00000	213	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			409.00000	413	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			115.00000	109	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			751.00000	759	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			107.00000	101	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			793.00000	801	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			124.00000	117	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			710.00000	717	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			99.00000	94	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			835.00000	844	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			86.00000	82	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			922.00000	932	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			92.00000	88	20.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			878.00000	888	20.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			80.00000	76	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			966.00000	976	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			75.00000	71	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,010.00000	1,021	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			49.00000	47	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,285.00000	1,297	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			56.00000	54	22.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,192.00000	1,204	22.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			60.00000	57	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,146.00000	1,158	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			46.00000	44	22.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,332.00000	1,344	22.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			38.00000	36	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,474.00000	1,486	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			35.00000	34	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,521.00000	1,534	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			29.00000	28	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,665.00000	1,679	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			23.00000	22	25.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,859.00000	1,873	25.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			18.00000	18	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,054.00000	2,068	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			19.00000	19	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,005.00000	2,019	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			19.00000	19	25.86	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	13.15	Put		2,005.00000	2,019	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		12.00000	13	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,348.00000	2,363	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		11.00000	12	27.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,397.00000	2,412	27.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		13.00000	13	26.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,299.00000	2,314	26.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		14.00000	14	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,250.00000	2,264	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		15.00000	15	26.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,201.00000	2,215	26.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		15.00000	15	26.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,201.00000	2,215	26.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		17.00000	17	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		2,103.00000	2,117	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		9.00000	10	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,545.00000	2,561	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		8.00000	9	28.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,694.00000	2,709	28.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		7.00000	8	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,743.00000	2,759	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		11.00000	11	27.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,447.00000	2,462	27.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		16.00000	16	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,152.00000	2,166	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		16.00000	16	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,152.00000	2,166	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		14.00000	14	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,250.00000	2,264	26.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		22.00000	21	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,908.00000	1,921	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		9.00000	10	28.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,595.00000	2,610	28.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		10.00000	11	27.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,496.00000	2,511	27.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		7.00000	8	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,743.00000	2,759	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		7.00000	8	28.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,793.00000	2,808	28.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		6.00000	8	29.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,842.00000	2,858	29.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		6.00000	7	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,942.00000	2,957	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		8.00000	9	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,644.00000	2,660	28.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.10	Call			20.00000	20	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,956.00000	1,970	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			5.00000	6	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,041.00000	3,057	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			3.00000	4	32.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,688.00000	3,704	32.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			8.00000	9	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,644.00000	2,660	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			6.00000	7	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,942.00000	2,957	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			5.00000	6	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,140.00000	3,156	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			4.00000	5	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,240.00000	3,256	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			4.00000	5	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,340.00000	3,355	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			3.00000	5	31.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,439.00000	3,455	31.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			11.00000	11	27.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,447.00000	2,462	27.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			5.00000	6	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,140.00000	3,156	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			4.00000	5	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,240.00000	3,256	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			33.00000	32	23.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,569.00000	1,582	23.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			29.00000	28	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,665.00000	1,679	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			26.00000	25	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,762.00000	1,775	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			11.00000	12	27.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,397.00000	2,412	27.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			6.00000	7	29.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,892.00000	2,908	29.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			5.00000	7	29.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,991.00000	3,007	29.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			5.00000	6	29.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,091.00000	3,106	29.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			20.00000	20	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,956.00000	1,970	25.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			26.00000	25	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,762.00000	1,775	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			28.00000	27	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,713.00000	1,727	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			24.00000	24	25.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.95	Put		1,810.00000	1,824	25.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		8.00000	9	28.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,694.00000	2,709	28.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		22.00000	21	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,908.00000	1,921	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		10.00000	11	27.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,496.00000	2,511	27.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		31.00000	30	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,617.00000	1,630	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		38.00000	36	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,474.00000	1,486	23.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		53.00000	50	22.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,239.00000	1,250	22.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		40.00000	39	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,426.00000	1,439	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		69.00000	66	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,055.00000	1,066	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		53.00000	50	22.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,239.00000	1,250	22.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		28.00000	27	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,713.00000	1,727	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		75.00000	71	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		1,010.00000	1,021	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		65.00000	62	21.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,101.00000	1,112	21.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		69.00000	66	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,055.00000	1,066	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		35.00000	34	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,521.00000	1,534	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,764.00000	4,750	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,264.00000	3,250	30.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	30.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,772.00000	1,759	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		8.00000	9	24.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		443.00000	431	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		179.00000	181	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		1.00000	2	34.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,237.00000	4,253	34.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	1	38.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,736.00000	5,751	38.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	1	44.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,236.00000	7,251	44.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,064.00000	5,050	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	25.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.60	Call			3,564.00000	3,550	28.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	28.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,068.00000	2,056	26.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			4.00000	6	26.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			657.00000	645	18.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			93.00000	96	18.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			2.00000	3	33.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,938.00000	3,953	33.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	1	37.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,436.00000	5,451	37.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	1	42.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,936.00000	6,951	42.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,214.00000	5,200	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,714.00000	3,700	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,216.00000	2,204	27.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			2.00000	5	27.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			778.00000	767	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			64.00000	67	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			2.00000	4	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,788.00000	3,804	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	1	37.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,286.00000	5,301	37.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	1	42.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,786.00000	6,801	42.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			207.00000	197	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			443.00000	447	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			99.00000	94	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			835.00000	844	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			154.00000	146	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			590.00000	597	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			107.00000	101	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			793.00000	801	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			352.00000	340	17.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			238.00000	240	17.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			411.00000	399	17.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			197.00000	199	17.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			545.00000	533	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			131.00000	133	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			476.00000	463	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			162.00000	164	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			581.00000	569	18.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			117.00000	120	18.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			510.00000	498	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 14/09/2009 Currency Future	10.80	Put			146.00000	148	18.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,164.00000	4,150	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,164.00000	3,150	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,167.00000	2,155	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			2.00000	5	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,186.00000	1,173	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			21.00000	24	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			2.00000	3	32.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,838.00000	3,854	32.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	1	38.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,836.00000	5,851	38.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	1	46.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,836.00000	7,851	46.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,014.00000	4,000	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,014.00000	3,001	31.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	1	31.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,019.00000	2,006	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			5.00000	6	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,042.00000	1,030	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			28.00000	30	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	3	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,988.00000	4,003	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	1	39.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,986.00000	6,001	39.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	1	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,986.00000	8,001	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,914.00000	3,900	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,914.00000	2,901	31.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	1	31.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,920.00000	1,907	25.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			6.00000	7	25.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			952.00000	940	18.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			38.00000	40	18.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			1.00000	3	33.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,087.00000	4,103	33.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	1	39.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,086.00000	6,101	39.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,086.00000	8,101	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,864.00000	3,850	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	26.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.30	Call			2,864.00000	2,851	30.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	2	30.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,871.00000	1,858	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			7.00000	8	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			907.00000	896	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			43.00000	46	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			1.00000	3	33.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,137.00000	4,153	33.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	1	39.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,136.00000	6,151	39.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,136.00000	8,151	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,664.00000	3,650	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,664.00000	2,652	29.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	2	29.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,673.00000	1,661	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			9.00000	11	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			737.00000	725	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			73.00000	76	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			1.00000	2	34.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,337.00000	4,353	34.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	1	40.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,336.00000	6,351	40.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,336.00000	8,351	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,614.00000	3,600	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,614.00000	2,602	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	2	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,624.00000	1,611	23.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			10.00000	12	23.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			697.00000	685	18.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			83.00000	85	18.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			1.00000	2	34.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,387.00000	4,402	34.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	1	40.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,386.00000	6,401	40.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,386.00000	8,401	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,564.00000	2,552	29.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	3	29.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,575.00000	1,562	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			11.00000	13	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			1.00000	2	34.68	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	15.60	Put			4,437.00000	4,452	34.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	1	41.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,436.00000	6,451	41.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,436.00000	8,451	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,464.00000	3,450	29.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	29.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,464.00000	2,453	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	3	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,477.00000	1,464	22.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			13.00000	15	22.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	2	34.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,536.00000	4,552	34.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	1	41.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,536.00000	6,551	41.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,536.00000	8,551	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,514.00000	3,500	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,514.00000	2,503	28.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	3	28.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,526.00000	1,513	22.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			12.00000	14	22.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			619.00000	607	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			105.00000	107	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			1.00000	2	34.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,486.00000	4,502	34.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	1	41.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,486.00000	6,501	41.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,486.00000	8,501	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,764.00000	3,750	27.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	27.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,764.00000	2,752	30.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	2	30.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			821.00000	809	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			56.00000	59	18.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	1	40.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,236.00000	6,251	40.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,236.00000	8,251	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,964.00000	3,950	26.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	26.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,964.00000	2,951	31.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	1	31.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.20	Call		1,970.00000	1,957	25.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		6.00000	7	25.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		997.00000	985	18.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		33.00000	35	18.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		2.00000	3	33.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		4,038.00000	4,053	33.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		0.00000	1	39.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		6,036.00000	6,051	39.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	1	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		8,036.00000	8,051	46.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,114.00000	4,100	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	25.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,114.00000	3,100	31.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	1	31.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,117.00000	2,105	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		3.00000	5	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,138.00000	1,126	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		23.00000	26	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		2.00000	3	32.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,888.00000	3,903	32.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		0.00000	1	39.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,886.00000	5,901	39.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	1	46.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,886.00000	7,901	46.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.34330	11.35700		18.32	0.00	0	12,014.00
€ / R On 14/12/2009 Currency Future	11.35	Call		519.00000	510	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		512.00000	517	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		588.00000	577	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		431.00000	434	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		564.00000	554	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		457.00000	461	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		500.00000	491	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		543.00000	547	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		369.00000	363	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		812.00000	819	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		383.00000	376	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		776.00000	783	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		355.00000	349	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		848.00000	856	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		275.00000	271	20.85	0.00	0	13,397.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,118.00000	1,128	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		45.00000	48	25.62	0.00	0	12,462.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,288.00000	3,305	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		342.00000	337	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		885.00000	894	19.96	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	11.70	Call			398.00000	391	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			741.00000	747	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			463.00000	455	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			606.00000	611	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			541.00000	531	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			484.00000	488	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			446.00000	438	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			639.00000	644	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			429.00000	421	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			672.00000	678	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			413.00000	406	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			706.00000	712	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			318.00000	313	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			961.00000	970	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			307.00000	302	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,000.00000	1,009	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			296.00000	291	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,039.00000	1,048	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			330.00000	325	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			923.00000	931	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			285.00000	281	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,078.00000	1,088	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			266.00000	262	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,159.00000	1,169	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			216.00000	214	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,409.00000	1,420	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			231.00000	228	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,324.00000	1,335	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			239.00000	236	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,282.00000	1,293	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			202.00000	200	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,495.00000	1,507	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			195.00000	194	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,538.00000	1,550	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			189.00000	188	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,582.00000	1,594	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			183.00000	182	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,626.00000	1,638	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			161.00000	161	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,804.00000	1,817	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			143.00000	143	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,986.00000	1,999	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			125.00000	126	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,168.00000	2,183	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			134.00000	135	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.30	Put			2,077.00000	2,092	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			131.00000	131	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,124.00000	2,138	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			131.00000	131	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,124.00000	2,138	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			101.00000	103	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,394.00000	2,410	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			97.00000	99	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,440.00000	2,456	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			106.00000	107	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,349.00000	2,364	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			110.00000	112	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,303.00000	2,318	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			115.00000	116	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,258.00000	2,273	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			110.00000	112	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,303.00000	2,318	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			120.00000	121	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,213.00000	2,228	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			85.00000	88	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,578.00000	2,594	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			138.00000	139	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,031.00000	2,045	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			36.00000	40	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,529.00000	3,546	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			93.00000	95	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,486.00000	2,502	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			78.00000	81	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,671.00000	2,688	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			72.00000	75	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,765.00000	2,781	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			66.00000	69	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,859.00000	2,876	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			60.00000	64	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,953.00000	2,970	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			134.00000	135	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,077.00000	2,092	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			125.00000	126	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,168.00000	2,183	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			89.00000	91	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,532.00000	2,548	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			82.00000	84	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,625.00000	2,641	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			75.00000	78	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,718.00000	2,735	24.98	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 14/12/2009 Currency Future	13.05	Call			156.00000	156	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,849.00000	1,863	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			147.00000	147	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,940.00000	1,954	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			101.00000	103	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,394.00000	2,410	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			147.00000	147	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,940.00000	1,954	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			85.00000	88	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,578.00000	2,594	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			151.00000	151	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,894.00000	1,908	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			89.00000	91	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,532.00000	2,548	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			82.00000	84	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,625.00000	2,641	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			69.00000	72	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,812.00000	2,829	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			72.00000	75	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,765.00000	2,781	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			166.00000	166	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,759.00000	1,772	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			172.00000	171	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,715.00000	1,727	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			151.00000	151	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,894.00000	1,908	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			106.00000	107	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,349.00000	2,364	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			172.00000	171	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,715.00000	1,727	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			177.00000	176	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,670.00000	1,683	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			156.00000	156	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,849.00000	1,863	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			223.00000	221	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,366.00000	1,378	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			209.00000	207	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,452.00000	1,463	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			248.00000	245	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,241.00000	1,251	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			202.00000	200	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,495.00000	1,507	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			256.00000	253	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,199.00000	1,210	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			239.00000	236	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.40	Put			1,282.00000	1,293	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			209.00000	207	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,452.00000	1,463	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			903.00000	889	17.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			196.00000	196	17.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			612.00000	601	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			405.00000	408	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			43.00000	47	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,336.00000	3,353	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,044.00000	1,029	16.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			137.00000	136	16.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			718.00000	706	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			311.00000	312	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			481.00000	472	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			574.00000	579	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			39.00000	43	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,432.00000	3,450	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,845.00000	1,837	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			38.00000	43	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			663.00000	652	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			356.00000	358	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			21.00000	24	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,214.00000	4,231	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			9.00000	12	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,702.00000	5,719	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			4.00000	7	32.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,197.00000	7,213	32.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,133.00000	2,124	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			26.00000	31	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			838.00000	824	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			231.00000	231	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			26.00000	29	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,919.00000	3,936	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			11.00000	14	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,404.00000	5,421	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			5.00000	8	31.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,898.00000	6,914	31.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			275.00000	271	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,118.00000	1,128	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,278.00000	2,270	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			21.00000	27	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			937.00000	923	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			180.00000	180	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			29.00000	33	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,772.00000	3,790	26.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.60	Call		12.00000	15	28.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,255.00000	5,271	28.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		5.00000	8	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,748.00000	6,765	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,559.00000	3,551	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		2.00000	7	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,572.00000	2,564	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		15.00000	21	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,611.00000	1,601	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		54.00000	58	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		807.00000	793	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		250.00000	250	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		38.00000	41	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,481.00000	3,498	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		18.00000	21	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,461.00000	4,478	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,659.00000	3,650	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		2.00000	7	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,670.00000	2,662	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		13.00000	19	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,704.00000	1,695	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		47.00000	52	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		870.00000	856	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		213.00000	213	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		41.00000	45	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,384.00000	3,401	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		19.00000	23	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,362.00000	4,379	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,708.00000	3,699	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		1.00000	6	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,719.00000	2,711	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		12.00000	18	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,751.00000	1,742	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		44.00000	49	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		20.00000	23	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,313.00000	4,330	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,460.00000	3,452	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		3.00000	8	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,474.00000	2,466	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		17.00000	23	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,519.00000	1,509	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		62.00000	65	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		747.00000	734	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		290.00000	291	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		35.00000	38	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.90	Put		3,578.00000	3,595	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		17.00000	20	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,560.00000	4,577	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,361.00000	3,353	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		4.00000	9	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,376.00000	2,368	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		19.00000	25	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,428.00000	1,417	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		71.00000	74	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		690.00000	678	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		333.00000	335	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		32.00000	35	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,675.00000	3,692	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		16.00000	19	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,659.00000	4,676	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,262.00000	3,254	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		5.00000	10	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,338.00000	1,326	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		81.00000	83	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		637.00000	626	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		380.00000	383	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		15.00000	18	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,758.00000	4,775	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,311.00000	3,303	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		4.00000	10	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,327.00000	2,319	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		20.00000	26	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,383.00000	1,371	17.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		76.00000	78	17.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		30.00000	34	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,723.00000	3,741	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		16.00000	19	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,709.00000	4,726	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,510.00000	3,501	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		3.00000	8	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,523.00000	2,515	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		16.00000	22	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,565.00000	1,555	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		58.00000	62	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		776.00000	763	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		269.00000	270	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		17.00000	21	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,510.00000	4,528	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,609.00000	3,600	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		2.00000	7	27.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.75	Call			2,621.00000	2,613	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			14.00000	20	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,658.00000	1,648	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			51.00000	55	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			19.00000	22	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,412.00000	4,429	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,758.00000	3,749	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	6	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,768.00000	2,761	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			11.00000	17	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,798.00000	1,789	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			41.00000	46	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			20.00000	24	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,263.00000	4,280	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,758.00000	3,749	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	6	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,858.00000	3,848	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			1.00000	5	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,867.00000	2,859	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			10.00000	16	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,893.00000	1,884	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			36.00000	41	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,007.00000	993	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			150.00000	150	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			49.00000	52	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,192.00000	3,209	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			21.00000	25	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,164.00000	4,182	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,058.00000	4,047	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			1.00000	4	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,064.00000	3,056	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			7.00000	13	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,084.00000	2,076	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			27.00000	33	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,162.00000	1,148	16.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			105.00000	105	16.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			58.00000	61	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,001.00000	3,018	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			25.00000	28	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,968.00000	3,985	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,157.00000	4,146	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	3	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,163.00000	3,155	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			6.00000	12	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,181.00000	2,173	20.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.20	Put		24.00000	30	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,249.00000	1,236	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		92.00000	93	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		63.00000	66	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,906.00000	2,923	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		27.00000	30	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,870.00000	3,887	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		9.00000	12	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,852.00000	5,868	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		3.00000	5	33.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,846.00000	7,862	33.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		8.00000	11	30.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,951.00000	5,968	30.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		3.00000	5	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,946.00000	7,962	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,958.00000	3,948	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		1.00000	5	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,966.00000	2,958	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		9.00000	14	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,988.00000	1,980	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		31.00000	36	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,081.00000	1,067	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		124.00000	123	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		23.00000	26	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,066.00000	4,083	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		8.00000	11	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,051.00000	6,067	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	5	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,045.00000	8,062	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		8.00000	10	30.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,151.00000	6,167	30.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	5	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,145.00000	8,161	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		7.00000	10	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,300.00000	6,316	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	4	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,295.00000	8,311	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		6.00000	9	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,399.00000	6,416	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		2.00000	4	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,395.00000	8,410	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		6.00000	9	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,549.00000	6,565	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		2.00000	3	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,545.00000	8,560	33.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.85	Call		6.00000	9	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,499.00000	6,516	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		2.00000	4	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,495.00000	8,510	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		7.00000	10	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,250.00000	6,267	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		2.00000	4	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,245.00000	8,261	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,107.00000	4,097	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	3	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,114.00000	3,106	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		7.00000	12	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,206.00000	1,192	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		99.00000	99	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		9.00000	11	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,902.00000	5,918	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		3.00000	5	33.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,896.00000	7,912	33.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,008.00000	3,998	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		1.00000	4	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,015.00000	3,007	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		8.00000	14	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,036.00000	2,027	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		29.00000	34	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,119.00000	1,105	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		112.00000	111	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		24.00000	27	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,017.00000	4,034	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		8.00000	11	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,001.00000	6,018	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		3.00000	5	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,996.00000	8,012	33.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.53480	11.54890		18.66	0.00	0	1,116.00
€ / R On 15/03/2010 Currency Future	11.55	Call		682.00000	675	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		683.00000	691	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		746.00000	738	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		597.00000	603	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		724.00000	716	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		625.00000	632	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		663.00000	657	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		714.00000	722	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		594.00000	588	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		845.00000	853	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		547.00000	542	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		948.00000	957	19.63	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 15/03/2010 Currency Future	12.05	Call			519.00000	513	19.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,020.00000	1,029	19.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			505.00000	500	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,056.00000	1,065	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			533.00000	527	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			984.00000	992	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			578.00000	572	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			879.00000	887	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			627.00000	621	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			778.00000	786	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			627.00000	621	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			778.00000	786	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			702.00000	696	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			654.00000	661	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			768.00000	760	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			569.00000	575	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			562.00000	557	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			913.00000	922	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			610.00000	604	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			811.00000	819	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			492.00000	487	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,093.00000	1,102	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			479.00000	474	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,130.00000	1,139	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			467.00000	462	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,168.00000	1,177	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,316.00000	3,308	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			17.00000	23	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,336.00000	2,327	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			38.00000	43	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,447.00000	1,435	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			148.00000	151	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			815.00000	806	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			516.00000	521	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			289.00000	285	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,990.00000	2,000	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			177.00000	183	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,878.00000	2,898	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			109.00000	124	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,810.00000	3,839	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			59.00000	82	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,760.00000	4,797	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,365.00000	3,357	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			16.00000	22	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,385.00000	2,376	18.55	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	9.20	Put		36.00000	41	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,487.00000	1,475	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		138.00000	141	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		839.00000	830	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		490.00000	495	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		296.00000	291	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,947.00000	1,957	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		182.00000	187	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,833.00000	2,852	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		112.00000	126	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,763.00000	3,791	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		61.00000	84	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,712.00000	4,749	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,463.00000	3,455	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		14.00000	20	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,483.00000	2,474	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		34.00000	39	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,568.00000	1,557	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		119.00000	122	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		890.00000	880	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		441.00000	445	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		309.00000	305	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,860.00000	1,870	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		191.00000	195	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,742.00000	2,761	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		117.00000	131	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,668.00000	3,696	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		65.00000	87	27.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,616.00000	4,652	27.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,513.00000	3,504	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		14.00000	20	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,532.00000	2,523	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		33.00000	38	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,609.00000	1,598	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		110.00000	113	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		917.00000	906	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		418.00000	422	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		316.00000	312	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,817.00000	1,827	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		196.00000	200	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,697.00000	2,715	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		120.00000	133	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,621.00000	3,648	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		68.00000	89	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,569.00000	4,604	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.15	Call			3,414.00000	3,406	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			15.00000	21	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,434.00000	2,425	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			35.00000	40	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,527.00000	1,516	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			128.00000	131	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			864.00000	855	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			466.00000	470	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			302.00000	298	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,903.00000	1,913	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			186.00000	191	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,787.00000	2,806	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			114.00000	128	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,715.00000	3,743	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			63.00000	85	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,664.00000	4,701	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,661.00000	3,652	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			12.00000	17	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,678.00000	2,670	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			29.00000	35	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,735.00000	1,725	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			87.00000	91	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,000.00000	989	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			351.00000	354	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			339.00000	334	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,690.00000	1,700	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			212.00000	213	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,563.00000	2,579	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			129.00000	141	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,480.00000	3,506	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			75.00000	95	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,426.00000	4,460	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,759.00000	3,751	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			10.00000	16	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,776.00000	2,768	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			27.00000	33	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,822.00000	1,812	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			73.00000	77	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,060.00000	1,047	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			311.00000	313	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			355.00000	351	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,606.00000	1,616	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			223.00000	223	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,474.00000	2,488	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			135.00000	146	25.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.80	Put		3,386.00000	3,412	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		80.00000	100	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,331.00000	4,365	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,710.00000	3,702	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		11.00000	17	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,727.00000	2,719	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		28.00000	34	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,779.00000	1,769	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		80.00000	84	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,030.00000	1,018	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		331.00000	333	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		347.00000	342	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,648.00000	1,658	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		218.00000	218	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,519.00000	2,533	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		132.00000	144	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,433.00000	3,459	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		78.00000	97	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,379.00000	4,413	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,562.00000	3,554	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		13.00000	19	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,580.00000	2,572	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		31.00000	37	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,651.00000	1,640	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		102.00000	105	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		944.00000	933	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		395.00000	398	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		324.00000	319	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,775.00000	1,784	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		201.00000	204	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,652.00000	2,669	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		123.00000	136	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,574.00000	3,601	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		70.00000	91	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,521.00000	4,556	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,611.00000	3,603	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		12.00000	18	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,629.00000	2,621	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		30.00000	36	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,693.00000	1,683	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		94.00000	98	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		972.00000	961	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		373.00000	376	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		331.00000	327	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,732.00000	1,742	22.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.95	Call			207.00000	209	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,608.00000	2,624	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			126.00000	138	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,527.00000	3,553	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			72.00000	93	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,474.00000	4,508	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,809.00000	3,800	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			10.00000	15	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,825.00000	2,817	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			26.00000	32	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,866.00000	1,856	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			67.00000	71	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,090.00000	1,078	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			291.00000	293	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			364.00000	359	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,565.00000	1,574	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			229.00000	228	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,430.00000	2,444	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			138.00000	149	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,339.00000	3,364	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			83.00000	102	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,284.00000	4,317	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,858.00000	3,850	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			9.00000	15	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,874.00000	2,866	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			26.00000	31	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,910.00000	1,900	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			61.00000	66	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,122.00000	1,109	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			273.00000	274	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			373.00000	368	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,524.00000	1,533	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			235.00000	234	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,386.00000	2,399	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			142.00000	152	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,293.00000	3,317	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			86.00000	104	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,237.00000	4,269	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,056.00000	4,047	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			7.00000	12	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,071.00000	3,062	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			22.00000	27	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,094.00000	2,084	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			45.00000	49	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,257.00000	1,243	16.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.50	Put		208.00000	209	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		411.00000	406	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,362.00000	1,372	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		260.00000	256	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,211.00000	2,221	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		156.00000	165	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,107.00000	3,130	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		97.00000	113	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,049.00000	4,079	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,204.00000	4,194	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		5.00000	9	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,218.00000	3,209	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		19.00000	25	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,239.00000	2,230	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		40.00000	45	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,369.00000	1,357	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		170.00000	172	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		444.00000	439	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,245.00000	1,254	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		277.00000	273	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,078.00000	2,088	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		168.00000	176	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,970.00000	2,991	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		104.00000	119	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,905.00000	3,935	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		26.00000	52	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,828.00000	5,867	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		13.00000	15	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,814.00000	7,830	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		24.00000	49	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,975.00000	6,014	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		12.00000	14	29.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,963.00000	7,979	29.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,957.00000	3,949	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		8.00000	14	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,973.00000	2,964	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		24.00000	29	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,000.00000	1,990	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		51.00000	55	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,187.00000	1,173	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		238.00000	239	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		248.00000	245	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,299.00000	2,310	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		92.00000	109	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,143.00000	4,174	27.31	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 15/03/2010 Currency Future	17.60	Call		22.00000	47	29.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,073.00000	6,112	29.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		12.00000	13	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,063.00000	8,078	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		22.00000	44	29.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,173.00000	6,209	29.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		11.00000	12	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,162.00000	8,177	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,710.00000	3,702	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		11.00000	17	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		20.00000	40	29.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,322.00000	6,355	29.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		10.00000	11	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,311.00000	8,326	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		20.00000	38	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,421.00000	6,453	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		9.00000	10	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,410.00000	8,425	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		19.00000	34	29.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,570.00000	6,599	29.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		9.00000	9	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,560.00000	8,575	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		19.00000	35	29.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,520.00000	6,550	29.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		9.00000	10	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,510.00000	8,525	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		21.00000	41	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,272.00000	6,307	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		10.00000	11	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,261.00000	8,276	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,105.00000	4,096	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		6.00000	11	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,120.00000	3,111	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		21.00000	26	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,142.00000	2,133	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		43.00000	48	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,294.00000	1,281	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		195.00000	196	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		266.00000	261	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,167.00000	2,177	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		100.00000	115	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,001.00000	4,031	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		25.00000	50	29.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,926.00000	5,965	29.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		12.00000	14	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.45	Put			7,914.00000	7,929	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,155.00000	4,145	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			6.00000	10	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,169.00000	3,160	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			20.00000	25	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,191.00000	2,181	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			42.00000	46	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,331.00000	1,319	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			182.00000	184	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			271.00000	267	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,122.00000	2,132	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			102.00000	117	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,953.00000	3,983	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			26.00000	51	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,877.00000	5,916	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			13.00000	15	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,864.00000	7,880	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,007.00000	3,998	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			8.00000	13	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,022.00000	3,013	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			23.00000	29	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,046.00000	2,036	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			47.00000	51	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,220.00000	1,207	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			221.00000	222	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			255.00000	251	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,256.00000	2,266	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			95.00000	111	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,096.00000	4,127	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			23.00000	48	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,024.00000	6,064	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			12.00000	13	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,013.00000	8,028	29.01	0.00	0	0.00
AL12 On 06/08/2009 Index Future			314.50300		314.34400		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			243.94100		244.37100		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			275.94700		275.97800		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			308.82800		308.94200		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			287.81100		287.86800		0.00	0.00	0	703.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 05/11/2009 Index Future		292.97800	293.03500		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future		298.65600	298.70500		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		123.86500	124.00100		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		126.11600	126.25500		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future		128.49600	128.63800		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi		289.65950	289.71800		0.00	0.00	0	566.00
GOVI On 05/11/2009 jGovi		294.86500	294.92400		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi		300.43050	300.49100		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future		361.19200	361.19200		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future		368.35200	368.35200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.86500	7.85600		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.95100	8.95200		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.59100	8.58000		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.81300	8.81200		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.08200	9.08400		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.08700	9.08500		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.08800	9.08800		20.64	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		7.72100	7.72600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.31000	7.30200		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.33400	7.32800		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.47400	7.46700		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.75500	7.72200		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		8.03600	8.01400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.81200	7.79100		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.94100	7.92800		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		8.15200	8.14400		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN05 On 06/08/2009 jNote			8.70600		8.70400		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.81200		8.81200		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.94600		8.94800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			9.01600		9.01800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.05800		9.05900		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.11500		9.11600		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.57400		7.81400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.28600		7.29600		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.45900		7.47300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.64100		7.65000		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.60600		7.61600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.77600		7.78900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			277.58100		277.62500		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			282.62600		282.67000		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			287.96000		288.00500		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			9.19900		9.17900		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			810.00000	790	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			236.00000	236	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			991.00000	970	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			166.00000	166	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			9.25900		9.23900		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			2,172.00000	2,187	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.59200		8.58300		7.75	0.00	0	5,506.00
R157 On 06/08/2009 Bond Future	9.25	Call			3,522.00000	3,460	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			26.00000	13	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.69000		8.68000		7.75	0.00	0	3,174.00
R157 On 05/11/2009 Bond Future	7.50	Call			274.00000	255	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,520.00000	6,552	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.76900		8.75900		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			857.00000	830	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,945.00000	5,967	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.80100		8.79000		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,389.00000	2,351	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,765.00000	3,779	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.06700		9.06800		16.57	0.00	0	6,340.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,125.00000	957	16.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 06/08/2009 Bond Future	9.00	Put			1,771.00000	1,594	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			0.00000	0	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			16,456.00000	16,447	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.11600		9.11700		16.11	0.00	0	7,544.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,468.00000	3,415	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,570.00000	4,507	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,485.00000	2,434	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,997.00000	5,936	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			394.00000	372	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,351.00000	14,320	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			213.00000	198	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,999.00000	16,975	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.16000		9.16100		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,075.00000	2,044	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,984.00000	10,944	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.18500		9.18500		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,481.00000	5,448	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			7,191.00000	7,158	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.66100		8.64100		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,572.00000	2,473	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			35.00000	21	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.73800		8.71700		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			223.00000	202	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,319.00000	5,384	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.80700		8.78500		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			498.00000	472	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,652.00000	5,712	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.83800		8.81500		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,919.00000	1,870	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			3,100.00000	3,136	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.08000		9.06100		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,452.00000	1,289	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			423.00000	364	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.15600		9.13500		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			138.00000	122	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,410.00000	9,507	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.22700		9.20600		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,067.00000	1,022	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,489.00000	6,554	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.26600		9.24400		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,970.00000	2,900	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			4,218.00000	4,260	10.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 06/08/2009 Bond Future			9.09900	9.09000		12.71	0.00	0	692.00
R204 On 06/08/2009 Bond Future	9.25	Call		1,458.00000	1,320	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		515.00000	430	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.16600	9.15700		12.28	0.00	0	837.00
R204 On 05/11/2009 Bond Future	7.50	Call		142.00000	130	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		10,450.00000	10,490	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.22800	9.21800		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,151.00000	1,117	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		7,179.00000	7,202	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.26400	9.25400		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		3,236.00000	3,190	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		4,665.00000	4,674	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.69200	8.67300		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call		2,039.00000	1,958	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		36.00000	22	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		6,111.00000	6,178	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.77900	8.75900		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		171.00000	155	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,502.00000	4,553	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.86200	8.83900		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		382.00000	361	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,749.00000	4,802	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.90600	8.88200		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		1,828.00000	1,783	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		2,225.00000	2,253	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.19900	9.19000		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call		1,119.00000	976	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		757.00000	668	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.26200	9.25200		13.63	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call		122.00000	111	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		11,389.00000	11,436	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.32000	9.31000		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		1,136.00000	1,102	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		7,611.00000	7,635	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.35800	9.34800		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		3,770.00000	3,720	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		4,334.00000	4,341	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.28100	9.26200		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call		913.00000	740	14.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 06/08/2009 Bond Future	9.25	Put			987.00000	932	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.32900		9.31100		15.02	0.00	0	120.00
R208 On 05/11/2009 Bond Future	7.75	Call			193.00000	173	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,468.00000	10,558	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.39000		9.37700		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,462.00000	1,418	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,941.00000	6,974	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.46000		9.45900		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,575.00000	3,551	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,816.00000	4,797	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.65400		8.65500		20.28	0.00	0	1,513.00
R209 On 06/08/2009 Bond Future	8.75	Call			1,617.00000	1,482	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			844.00000	700	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			34.00000	14	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,745.00000	5,718	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.68300		8.68300		20.64	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.75	Call			8,714.00000	8,683	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			773.00000	742	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			235.00000	220	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,596.00000	13,581	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			116.00000	106	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,193.00000	16,184	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.70700		8.70800		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,083.00000	1,061	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,036.00000	12,006	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			10,711.00000	10,693	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,321.00000	1,295	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.71500		8.71500		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,511.00000	4,483	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			6,285.00000	6,257	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			285.92700		285.98600		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			291.12300		291.18300		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			296.61800		296.67900		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.40550		6.37640		16.77	0.00	0	201,309.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			153.00000	160	16.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			177.00000	154	16.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			204.00000	221	17.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			128.00000	115	17.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			174.00000	189	17.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			148.00000	133	17.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			153.00000	160	16.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.40	Put		177.00000	154	16.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		118.00000	122	17.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		241.00000	216	17.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		103.00000	106	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		277.00000	251	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		90.00000	93	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		314.00000	287	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		103.00000	106	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		277.00000	251	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		134.00000	140	17.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		208.00000	184	17.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		134.00000	140	17.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		208.00000	184	17.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		204.00000	221	17.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		128.00000	115	17.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		90.00000	93	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		314.00000	287	18.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		79.00000	81	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		353.00000	325	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		79.00000	81	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		353.00000	325	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		237.00000	254	17.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		110.00000	99	17.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		271.00000	290	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		95.00000	85	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		61.00000	61	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		434.00000	406	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		69.00000	70	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		393.00000	365	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		69.00000	70	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		393.00000	365	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		53.00000	54	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		477.00000	448	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		53.00000	54	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		477.00000	448	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		41.00000	41	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		565.00000	536	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		32.00000	32	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		656.00000	626	20.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		41.00000	41	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		565.00000	536	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		47.00000	47	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		521.00000	491	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		36.00000	36	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		610.00000	581	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
ZAAD On 14/09/2009 Currency Future	7.05	Call			29.00000	28	21.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			702.00000	672	21.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			36.00000	36	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			610.00000	581	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			29.00000	28	21.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			702.00000	672	21.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			23.00000	22	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			796.00000	766	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			25.00000	25	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			749.00000	719	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			25.00000	25	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			749.00000	719	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			20.00000	19	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			844.00000	814	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			16.00000	15	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			940.00000	910	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			23.00000	22	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			796.00000	766	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			18.00000	17	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			892.00000	862	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			16.00000	15	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			940.00000	910	23.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			13.00000	12	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,037.00000	1,007	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			20.00000	19	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			844.00000	814	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			13.00000	12	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,037.00000	1,007	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			11.00000	10	24.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,134.00000	1,104	24.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			14.00000	14	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			988.00000	958	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			12.00000	11	24.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,085.00000	1,055	24.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			10.00000	9	24.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,183.00000	1,153	24.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			271.00000	290	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			95.00000	85	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,626.00000	5,656	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,126.00000	4,156	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,626.00000	2,656	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,130.00000	1,158	25.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.25	Put		4.00000	3	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		3.00000	3	29.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,877.00000	1,847	29.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	38.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,374.00000	3,345	38.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	46.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,874.00000	4,845	46.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	53.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,374.00000	6,345	53.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,826.00000	5,856	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,326.00000	4,356	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,826.00000	2,856	27.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	27.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,328.00000	1,357	26.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		2.00000	1	26.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		4.00000	4	28.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,678.00000	1,648	28.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	37.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,174.00000	3,145	37.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	45.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,674.00000	4,645	45.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	52.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,174.00000	6,145	52.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,876.00000	5,906	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,376.00000	4,406	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,876.00000	2,906	26.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,378.00000	1,407	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		2.00000	1	27.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		4.00000	4	28.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,628.00000	1,598	28.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	37.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,124.00000	3,095	37.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	45.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,624.00000	4,595	45.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	52.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,124.00000	6,095	52.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		386.00000	408	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		59.00000	52	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		308.00000	328	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		81.00000	72	18.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.80	Call		602.00000	628	21.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		26.00000	22	21.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		513.00000	537	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		36.00000	31	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		427.00000	450	19.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		50.00000	44	19.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		346.00000	367	18.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		70.00000	61	18.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		557.00000	582	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		31.00000	26	20.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		469.00000	493	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		43.00000	37	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		346.00000	367	18.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		70.00000	61	18.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		469.00000	493	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		43.00000	37	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,076.00000	4,106	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,076.00000	3,106	26.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	26.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,077.00000	2,106	31.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	31.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,081.00000	1,109	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		4.00000	4	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		3.00000	3	30.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,926.00000	1,897	30.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	41.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,924.00000	3,895	41.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	52.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,924.00000	5,895	52.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	55.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,924.00000	7,895	55.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,026.00000	4,056	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,026.00000	3,056	26.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,027.00000	2,056	32.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	32.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,031.00000	1,060	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		5.00000	4	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		3.00000	2	30.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,976.00000	1,947	30.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	41.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,974.00000	3,945	41.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	52.43	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	12.35	Put			5,974.00000	5,945	52.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	55.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,974.00000	7,945	55.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			3,976.00000	4,005	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	24.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			2,976.00000	3,006	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			1,977.00000	2,006	32.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	32.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			983.00000	1,011	23.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			6.00000	5	23.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			2.00000	2	30.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			2,026.00000	1,997	30.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	42.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			4,024.00000	3,995	42.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	52.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			6,024.00000	5,995	52.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	55.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			8,024.00000	7,995	55.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			3,926.00000	3,956	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			2,926.00000	2,956	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			1,927.00000	1,956	32.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	32.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			934.00000	962	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put			7.00000	6	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call			2.00000	2	31.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put			2,076.00000	2,047	31.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	42.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			4,074.00000	4,045	42.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	52.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			6,074.00000	6,045	52.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	55.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			8,074.00000	8,045	55.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	42.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			4,074.00000	4,045	42.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	52.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			6,074.00000	6,045	52.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	55.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			8,074.00000	8,045	55.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call			3,876.00000	3,906	24.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put			0.00000	0	24.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call			1,877.00000	1,906	31.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put			0.00000	0	31.71	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 14/09/2009 Currency Future	5.50	Call			885.00000	913	23.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put			9.00000	7	23.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call			2.00000	2	31.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			2,126.00000	2,096	31.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	42.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			4,124.00000	4,095	42.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	55.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			8,124.00000	8,095	55.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			3,826.00000	3,856	24.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	24.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			1,827.00000	1,856	31.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	31.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			837.00000	864	22.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			11.00000	9	22.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			2.00000	2	31.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			2,176.00000	2,146	31.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	43.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			4,174.00000	4,145	43.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	55.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			8,174.00000	8,145	55.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			3,776.00000	3,806	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			2,776.00000	2,806	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,777.00000	1,806	30.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	30.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			789.00000	816	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			13.00000	11	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			2.00000	2	31.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,225.00000	2,196	31.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	43.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,224.00000	4,195	43.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	52.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,224.00000	6,195	52.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	55.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,224.00000	8,195	55.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.47200		6.44200		17.66	0.00	0	505.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			284.00000	293	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			292.00000	271	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			309.00000	319	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			267.00000	247	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			309.00000	319	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			267.00000	247	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			284.00000	293	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			292.00000	271	17.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.55	Call		247.00000	254	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		355.00000	332	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		230.00000	237	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		388.00000	365	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		215.00000	220	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		423.00000	398	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		265.00000	273	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		323.00000	301	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		247.00000	254	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		355.00000	332	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		334.00000	346	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		242.00000	224	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		215.00000	220	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		423.00000	398	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		200.00000	205	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		458.00000	433	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		200.00000	205	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		458.00000	433	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		362.00000	375	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		220.00000	203	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		362.00000	375	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		220.00000	203	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		390.00000	405	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		198.00000	183	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		152.00000	156	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		610.00000	584	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		187.00000	191	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		495.00000	469	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		174.00000	179	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		532.00000	507	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		174.00000	179	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		532.00000	507	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		163.00000	167	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		571.00000	545	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		152.00000	156	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		610.00000	584	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		133.00000	136	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		691.00000	664	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		117.00000	119	20.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		775.00000	747	20.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		103.00000	104	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		861.00000	832	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		91.00000	92	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		949.00000	920	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		142.00000	145	19.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.95	Put		650.00000	623	19.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		125.00000	127	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		733.00000	705	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		110.00000	111	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		818.00000	789	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		142.00000	145	19.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		650.00000	623	19.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		110.00000	111	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		818.00000	789	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		97.00000	98	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		905.00000	876	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		125.00000	127	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		733.00000	705	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,592.00000	5,622	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,092.00000	4,122	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,593.00000	2,623	30.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	30.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,109.00000	1,138	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		17.00000	16	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		31.00000	31	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,939.00000	1,909	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		6.00000	6	29.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,414.00000	3,384	29.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	33.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,910.00000	4,880	33.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	36.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,409.00000	6,379	36.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,842.00000	5,872	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,342.00000	4,372	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,842.00000	2,872	31.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	31.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,353.00000	1,382	21.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		11.00000	10	21.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		38.00000	39	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,696.00000	1,667	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		8.00000	7	29.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,166.00000	3,135	29.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	32.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,660.00000	4,630	32.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	35.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,159.00000	6,129	35.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,892.00000	5,922	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,392.00000	4,422	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,892.00000	2,922	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,402.00000	1,431	21.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		10.00000	9	21.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		40.00000	40	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,648.00000	1,618	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		8.00000	8	29.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,116.00000	3,086	29.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,610.00000	4,580	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	35.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,109.00000	6,079	35.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		484.00000	503	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		142.00000	131	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		420.00000	436	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		178.00000	164	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		628.00000	652	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		86.00000	80	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		553.00000	575	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		111.00000	103	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		451.00000	469	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		159.00000	147	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		420.00000	436	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		178.00000	164	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		518.00000	538	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		126.00000	116	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		334.00000	346	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		242.00000	224	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		163.00000	167	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		571.00000	545	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		590.00000	613	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		98.00000	91	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,092.00000	3,122	32.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	32.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,095.00000	2,125	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		3.00000	3	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		4.00000	3	30.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,912.00000	3,881	30.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	35.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,909.00000	5,879	35.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	40.02	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	14.35	Put			7,908.00000	7,878	40.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			3,992.00000	4,022	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			2,992.00000	3,022	32.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	32.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			1,995.00000	2,025	26.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			3.00000	3	26.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,012.00000	1,042	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			20.00000	20	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			28.00000	29	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			2,036.00000	2,007	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			3.00000	3	30.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			4,011.00000	3,981	30.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	35.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			6,009.00000	5,979	35.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			8,008.00000	7,978	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			3,942.00000	3,972	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			2,942.00000	2,972	32.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	32.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			1,946.00000	1,975	25.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			4.00000	3	25.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			966.00000	996	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			24.00000	24	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			27.00000	27	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			2,085.00000	2,055	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			3.00000	3	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			4,061.00000	4,031	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	35.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			6,059.00000	6,029	35.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			8,058.00000	8,028	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			3,892.00000	3,922	26.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	26.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			1,896.00000	1,926	25.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			4.00000	4	25.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			921.00000	950	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			29.00000	28	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			25.00000	25	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			2,133.00000	2,103	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			3.00000	3	31.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			4,111.00000	4,081	31.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			8,108.00000	8,078	40.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.60	Call			3,842.00000	3,872	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			1,846.00000	1,876	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			4.00000	4	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			876.00000	905	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			34.00000	33	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			24.00000	24	27.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,182.00000	2,152	27.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			3.00000	3	31.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			4,161.00000	4,131	31.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			8,158.00000	8,128	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,792.00000	3,822	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,793.00000	2,822	31.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			1.00000	0	31.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,797.00000	1,827	24.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			5.00000	5	24.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			833.00000	861	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			41.00000	39	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			22.00000	22	27.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,230.00000	2,200	27.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			3.00000	3	31.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,211.00000	4,181	31.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			1.00000	1	36.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,209.00000	6,179	36.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,208.00000	8,178	40.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,042.00000	4,072	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,042.00000	3,072	32.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	32.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,045.00000	2,075	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			3.00000	3	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,060.00000	1,090	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			18.00000	18	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			30.00000	30	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,988.00000	1,958	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			3.00000	3	30.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,961.00000	3,931	30.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			1.00000	1	35.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,959.00000	5,929	35.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	40.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,958.00000	7,928	40.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.53330		6.50380		18.22	26,133.20	4	4.00

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	6.50	Call			380.00000	392	18.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			376.00000	358	18.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			402.00000	415	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			348.00000	331	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			361.00000	370	18.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			407.00000	386	18.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			343.00000	351	18.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			439.00000	418	18.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			326.00000	333	18.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			472.00000	450	18.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			309.00000	317	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			506.00000	483	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			294.00000	301	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			540.00000	517	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			343.00000	351	18.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			439.00000	418	18.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			426.00000	439	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			322.00000	305	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			309.00000	317	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			506.00000	483	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			476.00000	490	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			272.00000	257	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			280.00000	286	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			576.00000	553	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			253.00000	259	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			649.00000	625	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			230.00000	234	19.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			726.00000	701	19.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			209.00000	213	20.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			805.00000	779	20.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			531.00000	547	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			227.00000	213	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			560.00000	577	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			206.00000	193	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			503.00000	518	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			249.00000	235	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			450.00000	464	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			296.00000	281	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			266.00000	272	19.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			612.00000	588	19.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			241.00000	246	19.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			687.00000	663	19.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			622.00000	640	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			168.00000	157	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			655.00000	673	17.26	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	6.00	Put			151.00000	140	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			590.00000	608	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			187.00000	174	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			531.00000	547	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			227.00000	213	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			476.00000	490	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			272.00000	257	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			280.00000	286	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			576.00000	553	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,104.00000	4,133	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,105.00000	3,134	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			1.00000	1	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,111.00000	2,140	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			7.00000	7	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,137.00000	1,165	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			33.00000	32	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			75.00000	75	25.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,972.00000	1,942	25.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			8.00000	9	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,905.00000	3,875	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			3.00000	3	30.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,899.00000	5,870	30.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,897.00000	7,868	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,004.00000	4,033	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,005.00000	3,035	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			1.00000	1	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,012.00000	2,042	23.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			9.00000	8	23.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,042.00000	1,071	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			38.00000	37	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			71.00000	71	25.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			2,067.00000	2,038	25.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			8.00000	8	26.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			4,004.00000	3,974	26.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			3.00000	3	30.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,999.00000	5,970	30.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,997.00000	7,968	34.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			3,954.00000	3,983	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			2,955.00000	2,985	29.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			2.00000	2	29.29	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	4.55	Call		1,963.00000	1,992	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		9.00000	9	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		999.00000	1,024	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		45.00000	40	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		67.00000	69	25.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,113.00000	2,085	25.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		7.00000	7	26.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		4,054.00000	4,024	26.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	31.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		6,049.00000	6,020	31.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	34.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		8,047.00000	8,018	34.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,904.00000	3,933	33.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		2,906.00000	2,935	28.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		2.00000	2	28.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		1,914.00000	1,943	22.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		10.00000	10	22.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		957.00000	981	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		53.00000	47	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		64.00000	65	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,160.00000	2,132	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		7.00000	7	26.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		4,103.00000	4,074	26.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		3.00000	3	31.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		6,099.00000	6,069	31.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	34.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		8,097.00000	8,068	34.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		957.00000	981	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		53.00000	47	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,804.00000	3,833	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,806.00000	2,835	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		2.00000	2	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,815.00000	1,845	22.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		12.00000	11	22.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		875.00000	898	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		71.00000	64	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		57.00000	58	25.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,253.00000	2,225	25.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		7.00000	7	27.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,203.00000	4,173	27.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		3.00000	3	31.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,199.00000	6,169	31.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	34.16	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 15/03/2010 Currency Future	14.70	Put		8,197.00000	8,168	34.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,854.00000	3,883	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,856.00000	2,885	28.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		2.00000	2	28.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		1,865.00000	1,894	22.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		11.00000	11	22.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		915.00000	939	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		61.00000	55	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		60.00000	62	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,206.00000	2,178	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		7.00000	7	26.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,153.00000	4,124	26.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		3.00000	3	31.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,149.00000	6,119	31.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	34.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		8,147.00000	8,118	34.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,054.00000	4,083	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,055.00000	3,084	29.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	29.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,062.00000	2,091	23.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		8.00000	8	23.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,089.00000	1,118	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		35.00000	35	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		73.00000	73	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		2,019.00000	1,990	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		8.00000	8	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,954.00000	3,925	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		3.00000	3	30.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,949.00000	5,920	30.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	34.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,947.00000	7,918	34.00	0.00	0	0.00

Total for Derivatives:							93,855,843.60	8,398	990,421.00
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Grand Total:							93,855,843.60	8,398	990,421.00
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