



Daily MTM Report

Daily summary for 02/09/2009

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			7.38000	7.39400			0.00	0	0.00
R155 On 31/08/2011 Bond			7.47000	7.50500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.23000	8.26000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.83000	8.86000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.29000	8.32500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.74000	8.77500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.75000	8.78000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.32000	8.35000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.87000	8.88500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.88000	8.91000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.38500	8.42500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			7.86580	7.80250		18.20	75,244,242.80	9,566	276,835.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		105.00000	142	18.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		103.00000	76	18.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		135.00000	176	19.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		82.00000	60	19.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		85.00000	112	18.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		133.00000	96	18.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		17.00000	22	21.32	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		414.00000	357	21.32	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		68.00000	90	18.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		166.00000	124	18.64	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		43.00000	58	19.54	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		240.00000	192	19.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		54.00000	72	19.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		202.00000	156	19.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		3.00000	3	24.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		800.00000	738	24.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		27.00000	36	20.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		324.00000	270	20.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		21.00000	28	20.87	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		369.00000	313	20.87	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		34.00000	46	19.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		281.00000	230	19.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		242.00000	294	20.66	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		40.00000	28	20.66	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		105.00000	142	18.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		103.00000	76	18.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		54.00000	72	19.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		202.00000	156	19.09	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		371.00000	428	22.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		18.00000	12	22.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		13.00000	18	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		461.00000	402	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		326.00000	382	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		24.00000	16	21.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.30	Call			10.00000	14	22.21	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			508.00000	448	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			2.00000	2	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			899.00000	836	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			8.00000	11	22.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			556.00000	495	22.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			6.00000	9	23.10	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			604.00000	543	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			1.00000	1	28.01	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,148.00000	1,085	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			5.00000	7	23.55	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			653.00000	591	23.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			4.00000	5	24.00	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			702.00000	640	24.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			558.00000	620	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			6.00000	4	24.10	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			1.00000	2	26.23	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			949.00000	886	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			5.00000	7	23.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			653.00000	591	23.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			2.00000	3	25.34	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			850.00000	787	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			1.00000	1	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			999.00000	936	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			2.00000	2	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			899.00000	836	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			3.00000	4	24.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			751.00000	688	24.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			1.00000	1	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,098.00000	1,035	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	1	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,248.00000	1,185	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,398.00000	1,334	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			0.00000	0	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,498.00000	1,434	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,598.00000	1,534	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,548.00000	1,484	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,848.00000	1,784	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	40.07	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,598.00000	2,534	40.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	35.22	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 14/09/2009 Currency Future	9.80	Put			1,998.00000	1,934	35.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	37.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,248.00000	2,184	37.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,048.00000	1,984	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,898.00000	1,834	34.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			0.00000	0	34.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,948.00000	1,884	34.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	36.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,098.00000	2,034	36.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	36.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,098.00000	2,034	36.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			0.00000	0	38.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,448.00000	2,384	38.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	39.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,498.00000	2,434	39.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	39.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,548.00000	2,484	39.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	39.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,548.00000	2,484	39.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	0	40.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,698.00000	2,634	40.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	42.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,898.00000	2,834	42.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	44.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,148.00000	3,084	44.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	52.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,198.00000	5,134	52.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	43.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,048.00000	2,984	43.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	43.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,998.00000	2,934	43.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,948.00000	2,884	42.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			0.00000	0	40.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,648.00000	2,584	40.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	38.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,398.00000	2,334	38.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	41.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,798.00000	2,734	41.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	42.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,848.00000	2,784	42.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	37.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,298.00000	2,234	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 14/09/2009 Currency Future	9.95	Call			0.00000	0	36.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,148.00000	2,084	36.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	38.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,348.00000	2,284	38.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	41.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,748.00000	2,684	41.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	41.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,798.00000	2,734	41.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	43.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,048.00000	2,984	43.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	41.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,748.00000	2,684	41.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	39.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,498.00000	2,434	39.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	38.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,398.00000	2,334	38.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,198.00000	2,134	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	45.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,498.00000	3,434	45.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,798.00000	1,734	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,898.00000	1,834	34.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	35.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,998.00000	1,934	35.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	40.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,598.00000	2,534	40.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,748.00000	1,684	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,848.00000	1,784	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,698.00000	1,634	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	37.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,298.00000	2,234	37.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	43.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,098.00000	3,034	43.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	44.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,198.00000	3,134	44.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	38.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,348.00000	2,284	38.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	44.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,248.00000	3,184	44.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	44.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,348.00000	3,284	44.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	43.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,998.00000	2,934	43.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	0	44.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		3,248.00000	3,184	44.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	0	45.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,448.00000	3,384	45.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		0.00000	0	43.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		3,098.00000	3,034	43.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	44.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,298.00000	3,234	44.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	0	37.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,248.00000	2,184	37.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	44.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,298.00000	3,234	44.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		0.00000	0	45.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,398.00000	3,334	45.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		0.00000	0	42.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,848.00000	2,784	42.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	0	44.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,348.00000	3,284	44.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	45.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,548.00000	3,484	45.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		0.00000	0	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,348.00000	1,285	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	0	32.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,648.00000	1,584	32.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,748.00000	1,684	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		0.00000	0	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,298.00000	1,235	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		0.00000	0	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,598.00000	1,534	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		0.00000	0	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,448.00000	1,384	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	0	32.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,648.00000	1,584	32.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,048.00000	1,984	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		0.00000	0	36.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,148.00000	2,084	36.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		0.00000	0	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,398.00000	1,334	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		0.00000	0	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,798.00000	1,734	33.60	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	9.05	Call			0.00000	1	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,248.00000	1,185	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			1.00000	1	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,198.00000	1,135	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,298.00000	1,235	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,403.00000	4,466	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,903.00000	2,966	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,403.00000	1,466	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	50.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,598.00000	4,534	50.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,098.00000	6,034	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,598.00000	7,534	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,603.00000	4,666	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,103.00000	3,166	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,603.00000	1,666	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			168.00000	213	19.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			65.00000	47	19.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,398.00000	4,334	49.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	55.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,898.00000	5,834	55.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,398.00000	7,334	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,653.00000	4,716	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,153.00000	3,216	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,653.00000	1,716	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			204.00000	252	20.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			51.00000	37	20.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	49.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,348.00000	4,284	49.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	54.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,848.00000	5,784	54.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	55.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.15	Put		7,348.00000	7,284	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		1.00000	1	27.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		1,048.00000	985	27.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		0.00000	0	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,548.00000	1,484	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		903.00000	966	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		1.00000	1	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		416.00000	475	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		14.00000	9	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,103.00000	1,166	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		0.00000	0	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		607.00000	669	24.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		4.00000	3	24.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,153.00000	1,216	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		0.00000	0	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		656.00000	718	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		3.00000	2	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,203.00000	1,266	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		0.00000	0	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		705.00000	767	25.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		2.00000	2	25.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	46.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,798.00000	3,734	46.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	50.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,798.00000	4,734	50.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	47.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,898.00000	3,834	47.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	51.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,898.00000	4,834	51.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,053.00000	1,116	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		0.00000	0	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	47.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,948.00000	3,884	47.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	51.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,948.00000	4,884	51.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,003.00000	1,066	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		0.00000	0	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		510.00000	571	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		8.00000	5	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,998.00000	3,934	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	51.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,998.00000	4,934	51.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	47.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,848.00000	3,784	47.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	51.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,848.00000	4,784	51.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,303.00000	1,366	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			804.00000	867	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			1.00000	1	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	46.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,698.00000	3,634	46.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	50.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,698.00000	4,634	50.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,353.00000	1,416	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			853.00000	916	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	1	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	46.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,648.00000	3,584	46.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	50.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,648.00000	4,584	50.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,503.00000	1,566	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	49.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,498.00000	4,434	49.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,553.00000	1,616	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	49.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,448.00000	4,384	49.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,453.00000	1,516	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			953.00000	1,016	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			1.00000	0	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			463.00000	523	23.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			10.00000	7	23.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	49.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,548.00000	4,484	49.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,903.00000	1,966	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	26.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	48.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,098.00000	4,034	48.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,953.00000	2,016	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			1.00000	1	27.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,048.00000	985	27.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	47.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,048.00000	3,984	47.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,953.00000	4,016	25.29	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	3.85	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,953.00000	3,016	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,048.00000	5,984	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,853.00000	3,916	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,853.00000	2,916	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,853.00000	1,916	26.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	26.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			853.00000	916	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	1	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,148.00000	6,084	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,803.00000	3,866	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,803.00000	2,866	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,803.00000	1,866	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,198.00000	6,134	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,703.00000	3,766	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,703.00000	2,766	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,703.00000	1,766	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	27.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,298.00000	6,234	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,553.00000	3,616	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,553.00000	2,616	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,448.00000	6,384	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,502.00000	3,566	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,502.00000	2,566	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,498.00000	6,434	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,403.00000	3,466	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	25.29	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	5.40	Call			2,403.00000	2,466	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	45.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,598.00000	3,534	45.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,098.00000	5,034	51.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,598.00000	6,534	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,453.00000	3,516	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,452.00000	2,516	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	51.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,048.00000	4,984	51.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,548.00000	6,484	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,603.00000	3,666	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,603.00000	2,666	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,398.00000	6,334	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,902.00000	3,966	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,002.00000	4,066	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,003.00000	3,066	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,003.00000	2,066	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	26.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,003.00000	1,066	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	55.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,998.00000	5,934	55.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,053.00000	4,116	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,053.00000	3,116	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,053.00000	2,116	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	55.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,948.00000	5,884	55.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,752.00000	3,816	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,752.00000	2,816	25.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put		0.00000	0	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		1,753.00000	1,816	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	0	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		754.00000	817	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		2.00000	1	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	50.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		4,748.00000	4,684	50.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		6,248.00000	6,184	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		3,653.00000	3,716	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		2,653.00000	2,716	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	55.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		6,348.00000	6,284	55.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.00000	7.93480		19.41	3,136,000.00	392	103,852.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		449.00000	491	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		214.00000	191	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		319.00000	353	19.37	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		334.00000	303	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		220.00000	242	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		535.00000	492	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		77.00000	84	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,342.00000	1,284	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		342.00000	378	19.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		307.00000	278	19.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		195.00000	215	20.99	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		610.00000	565	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		299.00000	329	19.41	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		365.00000	329	19.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		281.00000	309	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		397.00000	359	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		319.00000	353	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		334.00000	303	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		265.00000	291	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		430.00000	391	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		234.00000	258	20.31	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		499.00000	458	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		234.00000	258	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		499.00000	458	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		1.00000	2	33.49	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		5,067.00000	5,002	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		22.00000	24	29.87	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,637.00000	2,574	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		4.00000	5	33.55	0.00	0	1,184.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,369.00000	4,305	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		42.00000	45	28.01	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		2,007.00000	1,945	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		281.00000	309	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		397.00000	359	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		683.00000	736	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		98.00000	86	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		367.00000	404	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		282.00000	254	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		116.00000	128	23.03	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		981.00000	928	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		130.00000	143	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		895.00000	843	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		249.00000	274	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		464.00000	424	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		207.00000	228	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		572.00000	528	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		184.00000	202	21.22	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		649.00000	602	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		163.00000	180	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		729.00000	680	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		154.00000	170	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		769.00000	720	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		173.00000	191	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		688.00000	641	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		207.00000	228	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		572.00000	528	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		173.00000	191	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		688.00000	641	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		195.00000	215	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		610.00000	565	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		58.00000	63	26.20	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,623.00000	1,563	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		154.00000	170	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		769.00000	720	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		145.00000	160	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		811.00000	760	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		145.00000	160	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		811.00000	760	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		123.00000	135	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		938.00000	885	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		137.00000	151	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		853.00000	801	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		646.00000	697	18.95	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		111.00000	97	18.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			104.00000	115	23.48	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,069.00000	1,015	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			99.00000	109	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,114.00000	1,059	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			104.00000	115	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,069.00000	1,015	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			110.00000	121	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,025.00000	971	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			130.00000	143	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			895.00000	843	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			94.00000	103	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,159.00000	1,103	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			81.00000	88	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,296.00000	1,238	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			70.00000	76	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,435.00000	1,376	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			63.00000	69	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,529.00000	1,469	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			61.00000	66	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,576.00000	1,516	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			70.00000	76	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,435.00000	1,376	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			55.00000	60	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,671.00000	1,610	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			61.00000	66	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,576.00000	1,516	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			45.00000	49	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,910.00000	1,849	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			32.00000	36	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,248.00000	2,186	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			38.00000	42	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,103.00000	2,042	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			43.00000	47	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,958.00000	1,897	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			43.00000	47	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,958.00000	1,897	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			36.00000	40	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,151.00000	2,090	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			26.00000	29	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,442.00000	2,379	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			24.00000	26	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,539.00000	2,476	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			23.00000	25	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,588.00000	2,525	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			21.00000	23	30.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,686.00000	2,623	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		17.00000	19	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,882.00000	2,819	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		13.00000	15	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,129.00000	3,065	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		14.00000	16	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,079.00000	3,016	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		15.00000	17	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,981.00000	2,917	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		28.00000	31	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,393.00000	2,331	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		25.00000	28	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,490.00000	2,428	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		20.00000	22	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,735.00000	2,672	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		18.00000	20	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,833.00000	2,770	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		17.00000	19	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,882.00000	2,819	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		31.00000	34	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,296.00000	2,234	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		34.00000	38	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,199.00000	2,138	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		22.00000	24	29.87	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,637.00000	2,574	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		19.00000	21	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,784.00000	2,721	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		34.00000	38	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,199.00000	2,138	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		12.00000	14	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,227.00000	3,164	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		13.00000	14	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,178.00000	3,114	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		11.00000	12	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,376.00000	3,312	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		12.00000	13	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,277.00000	3,213	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		4.00000	5	33.55	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,369.00000	4,305	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		8.00000	9	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,674.00000	3,609	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		9.00000	10	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,574.00000	3,510	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		6.00000	7	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,071.00000	4,007	33.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Call			3.00000	4	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,469.00000	4,404	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			2.00000	2	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,867.00000	4,802	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			1.00000	1	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,266.00000	5,201	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			7.00000	7	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,972.00000	3,907	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			2.00000	3	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,767.00000	4,703	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			1.00000	2	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,167.00000	5,102	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			85.00000	93	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,250.00000	1,193	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			49.00000	53	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,814.00000	1,753	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			5.00000	6	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,170.00000	4,106	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			1.00000	1	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,366.00000	5,301	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			53.00000	58	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,718.00000	1,658	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			31.00000	34	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,296.00000	2,234	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			10.00000	11	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,475.00000	3,411	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			3.00000	3	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,668.00000	4,603	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			116.00000	128	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			981.00000	928	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			7.00000	8	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,872.00000	3,808	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			1.00000	1	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,666.00000	5,601	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			3.00000	4	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,568.00000	4,504	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			1.00000	2	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,167.00000	5,102	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			1.00000	1	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,766.00000	5,701	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			8.00000	9	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,773.00000	3,709	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			2.00000	2	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,967.00000	4,902	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			1.00000	1	33.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,566.00000	5,501	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		5.00000	5	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,270.00000	4,205	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		2.00000	2	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,867.00000	4,802	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		1.00000	1	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,466.00000	5,401	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		66.00000	73	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,482.00000	1,423	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		40.00000	43	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,055.00000	1,993	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		7.00000	8	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,823.00000	3,758	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		4.00000	4	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,419.00000	4,354	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		2.00000	2	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,017.00000	4,952	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		1.00000	1	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,616.00000	5,551	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		7.00000	8	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,872.00000	3,808	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		73.00000	80	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,388.00000	1,330	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		13.00000	15	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,129.00000	3,065	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		8.00000	9	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,723.00000	3,659	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		4.00000	5	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,319.00000	4,255	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		2.00000	2	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,917.00000	4,852	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		85.00000	93	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,250.00000	1,193	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		5.00000	6	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,170.00000	4,106	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		47.00000	51	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,862.00000	1,801	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		15.00000	16	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,030.00000	2,966	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		9.00000	10	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,624.00000	3,560	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		5.00000	6	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,220.00000	4,156	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		1.00000	1	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,316.00000	5,251	33.47	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	11.30	Call			11.00000	12	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,376.00000	3,312	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			479.00000	523	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			194.00000	173	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			110.00000	121	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,025.00000	971	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			11.00000	13	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,326.00000	3,263	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			7.00000	8	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,922.00000	3,858	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			510.00000	555	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			175.00000	155	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			77.00000	84	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,342.00000	1,284	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			10.00000	12	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,425.00000	3,362	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			6.00000	7	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,022.00000	3,957	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			3.00000	3	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,618.00000	4,553	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			1.00000	1	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,816.00000	5,751	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			7.00000	7	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,972.00000	3,907	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,966.00000	5,900	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	1	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,866.00000	5,801	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			7.00000	8	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,922.00000	3,858	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			3.00000	4	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,518.00000	4,454	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			1.00000	1	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,716.00000	5,651	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,066.00000	6,000	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			449.00000	491	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			214.00000	191	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			8.00000	9	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,723.00000	3,659	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			2.00000	2	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,917.00000	4,852	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,116.00000	6,050	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			1.00000	1	33.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,516.00000	5,451	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		420.00000	461	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		235.00000	211	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,416.00000	5,351	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		760.00000	815	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		76.00000	65	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		137.00000	151	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		853.00000	801	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		2.00000	3	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,718.00000	4,653	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		1.00000	2	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,117.00000	5,052	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		801.00000	857	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		66.00000	57	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		542.00000	589	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		157.00000	139	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		99.00000	109	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,114.00000	1,059	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		16.00000	18	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,931.00000	2,868	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		9.00000	10	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,624.00000	3,560	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,416.00000	5,351	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		721.00000	775	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		86.00000	75	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,062.00000	1,125	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		27.00000	25	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		449.00000	491	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		214.00000	191	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,109.00000	1,172	19.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		25.00000	22	19.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		32.00000	36	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,248.00000	2,186	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,015.00000	1,077	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		30.00000	27	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		420.00000	461	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		235.00000	211	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		29.00000	32	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,344.00000	2,282	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		4.00000	4	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,419.00000	4,354	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,015.00000	1,077	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		30.00000	27	18.91	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 14/12/2009 Currency Future	6.80	Call			1,157.00000	1,220	19.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			22.00000	20	19.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,385.00000	4,450	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,885.00000	2,951	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,398.00000	1,462	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			13.00000	12	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,615.00000	7,550	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,635.00000	4,700	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,135.00000	3,200	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,642.00000	1,707	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			7.00000	7	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			393.00000	432	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			258.00000	232	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,365.00000	7,300	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			2.00000	3	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,718.00000	4,653	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,935.00000	3,000	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,939.00000	2,004	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	4	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			971.00000	1,030	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			36.00000	30	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,137.00000	2,202	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	2	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,665.00000	6,600	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,215.00000	7,150	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,185.00000	3,250	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,187.00000	2,252	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			2.00000	2	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,205.00000	1,268	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			20.00000	18	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,315.00000	7,250	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,085.00000	3,150	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,088.00000	2,153	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 14/12/2009 Currency Future	5.85	Put			3.00000	3	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,415.00000	7,350	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,035.00000	3,100	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,038.00000	2,103	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			3.00000	3	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,465.00000	7,400	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,285.00000	3,350	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,287.00000	2,352	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,301.00000	1,365	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			16.00000	15	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,335.00000	3,400	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,337.00000	2,402	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,349.00000	1,413	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			14.00000	13	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,165.00000	7,100	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,485.00000	3,550	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,486.00000	2,551	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,495.00000	1,559	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			10.00000	9	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			610.00000	660	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			125.00000	110	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			40.00000	43	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,055.00000	1,993	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,015.00000	6,950	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,585.00000	3,650	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,586.00000	2,651	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,593.00000	1,658	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			8.00000	8	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,915.00000	6,850	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,635.00000	3,700	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,636.00000	2,701	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,865.00000	6,800	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,685.00000	3,750	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,686.00000	2,751	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,691.00000	1,756	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			7.00000	6	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,815.00000	6,750	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,535.00000	3,600	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,536.00000	2,601	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,544.00000	1,608	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			9.00000	8	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,965.00000	6,900	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,885.00000	3,950	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,889.00000	1,954	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			4.00000	4	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			927.00000	986	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			42.00000	36	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,615.00000	6,550	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,985.00000	4,050	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,985.00000	3,050	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,988.00000	2,053	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			3.00000	3	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			9.00000	11	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,525.00000	3,461	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,515.00000	6,450	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,016.00000	5,950	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,015.00000	7,950	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			6.00000	6	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,121.00000	4,056	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	37.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put		8,115.00000	8,050	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		3,785.00000	3,850	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		2,785.00000	2,851	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		1,790.00000	1,855	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		5.00000	5	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		842.00000	899	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		57.00000	49	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		0.00000	0	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		6,216.00000	6,150	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		8,215.00000	8,150	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		0.00000	0	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,316.00000	6,250	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,315.00000	8,250	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		3,735.00000	3,800	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		2,736.00000	2,801	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,741.00000	1,805	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		6.00000	5	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		801.00000	857	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		66.00000	57	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		0.00000	0	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,266.00000	6,200	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,265.00000	8,200	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		0.00000	0	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,465.00000	6,400	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,465.00000	8,400	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,515.00000	8,450	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,435.00000	3,500	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,436.00000	2,501	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		1.00000	1	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,446.00000	1,511	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		12.00000	11	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		575.00000	624	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		141.00000	124	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		0.00000	0	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,565.00000	6,500	34.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,565.00000	8,500	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,366.00000	6,300	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,365.00000	8,300	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,935.00000	4,000	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,065.00000	8,000	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,085.00000	4,150	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	1	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,916.00000	5,851	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,915.00000	7,850	37.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,835.00000	3,900	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,835.00000	2,901	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,840.00000	1,904	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	4	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		884.00000	942	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		49.00000	42	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,166.00000	6,100	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,165.00000	8,100	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,035.00000	4,100	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	37.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,965.00000	7,900	37.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,416.00000	6,350	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,415.00000	8,350	37.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.13170	8.06530		20.09	24,395.10	3	3,173.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		680.00000	724	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		265.00000	243	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		474.00000	511	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		459.00000	429	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		371.00000	396	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		655.00000	614	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		147.00000	155	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,731.00000	1,673	25.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.10	Call			455.00000	488	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			490.00000	456	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			497.00000	534	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			431.00000	402	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			437.00000	466	20.09	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			521.00000	484	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			419.00000	447	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			554.00000	516	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			342.00000	365	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			727.00000	684	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			356.00000	380	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			691.00000	649	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			329.00000	351	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			764.00000	719	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			386.00000	412	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			621.00000	581	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			66.00000	69	29.38	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,050.00000	2,987	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			203.00000	216	23.55	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,288.00000	1,234	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			402.00000	429	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			587.00000	548	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			36.00000	39	32.53	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,271.00000	4,207	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			316.00000	338	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			801.00000	756	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			130.00000	137	25.97	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,915.00000	1,856	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			293.00000	312	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			877.00000	831	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			304.00000	325	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			839.00000	793	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			282.00000	300	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			916.00000	869	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			271.00000	289	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			956.00000	907	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			242.00000	258	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,077.00000	1,027	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			218.00000	232	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,202.00000	1,150	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			234.00000	249	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,118.00000	1,067	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			252.00000	268	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,036.00000	986	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			183.00000	195	24.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,418.00000	1,363	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		171.00000	182	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,506.00000	1,450	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		156.00000	165	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,641.00000	1,583	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		166.00000	176	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,551.00000	1,494	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		147.00000	155	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,731.00000	1,673	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		53.00000	55	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,487.00000	3,424	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		151.00000	160	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,686.00000	1,628	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		127.00000	134	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,961.00000	1,902	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		117.00000	123	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,101.00000	2,041	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		100.00000	106	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,334.00000	2,274	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		113.00000	119	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,148.00000	2,088	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		123.00000	130	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,008.00000	1,948	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		123.00000	130	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,008.00000	1,948	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		109.00000	116	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,194.00000	2,135	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		109.00000	116	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,194.00000	2,135	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		89.00000	94	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,523.00000	2,462	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		86.00000	91	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,571.00000	2,509	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		91.00000	97	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,476.00000	2,415	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		84.00000	88	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,618.00000	2,557	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		77.00000	81	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,762.00000	2,700	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		67.00000	71	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,002.00000	2,939	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		59.00000	62	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,244.00000	3,181	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		61.00000	64	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,195.00000	3,132	29.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call		64.00000	67	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,099.00000	3,036	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		62.00000	66	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,147.00000	3,084	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		73.00000	77	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,857.00000	2,795	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		75.00000	79	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,809.00000	2,747	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		69.00000	73	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,954.00000	2,891	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		66.00000	69	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,050.00000	2,987	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		71.00000	75	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,906.00000	2,843	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		79.00000	84	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,714.00000	2,652	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		84.00000	88	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,618.00000	2,557	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		75.00000	79	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,809.00000	2,747	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		58.00000	61	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,293.00000	3,229	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		54.00000	57	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,429.00000	3,365	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		57.00000	59	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,341.00000	3,278	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		57.00000	59	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,341.00000	3,278	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		55.00000	58	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,390.00000	3,326	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		49.00000	52	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,634.00000	3,570	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		54.00000	57	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,439.00000	3,375	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		47.00000	49	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,732.00000	3,668	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		51.00000	54	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,536.00000	3,472	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		50.00000	53	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,585.00000	3,521	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		138.00000	146	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,823.00000	1,764	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		117.00000	123	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,101.00000	2,041	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		103.00000	109	27.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,288.00000	2,227	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		97.00000	103	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,381.00000	2,321	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		32.00000	34	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,517.00000	4,452	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		161.00000	170	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,596.00000	1,539	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		50.00000	53	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,585.00000	3,521	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		19.00000	20	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,653.00000	5,588	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		177.00000	188	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,462.00000	1,406	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		73.00000	77	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,857.00000	2,795	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		20.00000	21	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,505.00000	5,439	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		189.00000	201	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,374.00000	1,320	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		21.00000	22	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,406.00000	5,340	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		196.00000	208	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,331.00000	1,277	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		64.00000	67	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,099.00000	3,036	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		21.00000	23	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,356.00000	5,291	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		210.00000	223	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,245.00000	1,192	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		22.00000	24	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,257.00000	5,192	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		45.00000	47	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,830.00000	3,766	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		17.00000	18	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,902.00000	5,836	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		142.00000	150	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,777.00000	1,719	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		48.00000	51	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,683.00000	3,619	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		46.00000	48	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,781.00000	3,717	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		17.00000	18	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,852.00000	5,787	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		45.00000	47	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,830.00000	3,766	31.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			43.00000	45	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,928.00000	3,864	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			42.00000	44	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,026.00000	3,962	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			15.00000	16	35.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,099.00000	6,035	35.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			134.00000	142	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,869.00000	1,810	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			58.00000	61	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,293.00000	3,229	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			46.00000	48	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,781.00000	3,717	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			44.00000	46	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,879.00000	3,815	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			17.00000	17	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,951.00000	5,886	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			18.00000	19	35.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,753.00000	5,687	35.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			183.00000	195	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,418.00000	1,363	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			20.00000	22	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,455.00000	5,390	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			261.00000	278	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			996.00000	947	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			23.00000	25	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,158.00000	5,093	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			234.00000	249	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,118.00000	1,067	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			81.00000	86	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,666.00000	2,604	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			62.00000	66	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,147.00000	3,084	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			22.00000	23	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,307.00000	5,241	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			71.00000	75	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,906.00000	2,843	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			55.00000	58	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,390.00000	3,326	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			20.00000	21	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,554.00000	5,489	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			86.00000	91	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,571.00000	2,509	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			81.00000	86	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,666.00000	2,604	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			23.00000	24	34.14	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 15/03/2010 Currency Future	13.25	Put		5,208.00000	5,142	34.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		225.00000	240	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,160.00000	1,108	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		19.00000	20	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,604.00000	5,539	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		24.00000	25	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,109.00000	5,044	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		94.00000	100	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,429.00000	2,368	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		26.00000	27	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,960.00000	4,895	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		97.00000	103	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,381.00000	2,321	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		26.00000	28	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,911.00000	4,846	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		28.00000	29	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,812.00000	4,747	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		106.00000	113	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,241.00000	2,181	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		100.00000	106	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,334.00000	2,274	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		27.00000	28	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,862.00000	4,797	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		120.00000	126	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,055.00000	1,994	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		33.00000	35	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,468.00000	4,403	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		134.00000	142	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,869.00000	1,810	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		35.00000	37	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,369.00000	4,305	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		520.00000	558	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		405.00000	377	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		36.00000	38	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,320.00000	4,256	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		113.00000	119	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,148.00000	2,088	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		106.00000	113	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,241.00000	2,181	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		30.00000	31	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,664.00000	4,600	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		130.00000	137	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,915.00000	1,856	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		34.00000	36	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,418.00000	4,354	32.78	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 15/03/2010 Currency Future	7.90	Call			544.00000	584	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			379.00000	352	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			142.00000	150	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,777.00000	1,719	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			166.00000	176	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,551.00000	1,494	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			36.00000	38	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,320.00000	4,256	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			710.00000	755	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			244.00000	224	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			741.00000	787	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			225.00000	206	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			177.00000	188	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,462.00000	1,406	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			37.00000	40	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,222.00000	4,158	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			772.00000	820	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			207.00000	188	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,415.00000	4,482	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,919.00000	2,985	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			3.00000	3	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,455.00000	1,518	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			40.00000	36	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			30.00000	32	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,615.00000	4,551	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			2.00000	3	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,587.00000	7,521	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,665.00000	4,732	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,168.00000	3,234	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	2	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,689.00000	1,753	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			24.00000	21	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			3.00000	4	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,338.00000	7,272	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			909.00000	961	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			144.00000	129	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			210.00000	223	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,245.00000	1,192	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			196.00000	208	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,331.00000	1,277	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			151.00000	160	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,686.00000	1,628	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			43.00000	44	31.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,977.00000	3,913	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,968.00000	3,035	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,977.00000	2,043	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		12.00000	11	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,060.00000	1,117	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		95.00000	86	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		41.00000	43	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,075.00000	4,011	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		25.00000	26	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,059.00000	4,994	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,118.00000	3,184	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,125.00000	2,191	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		9.00000	9	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,186.00000	1,247	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		71.00000	65	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,174.00000	2,240	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		9.00000	9	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,230.00000	1,291	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		64.00000	59	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,217.00000	3,284	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	2	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,224.00000	2,290	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		8.00000	8	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,274.00000	1,336	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		59.00000	54	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		570.00000	610	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		354.00000	328	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,018.00000	3,084	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		3.00000	3	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,026.00000	2,092	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		11.00000	10	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,100.00000	1,160	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		84.00000	78	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,317.00000	3,383	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,323.00000	2,389	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		7.00000	7	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,364.00000	1,426	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		49.00000	44	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		623.00000	665	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		308.00000	284	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,367.00000	3,433	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	28.38	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	5.70	Call			2,372.00000	2,438	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	7	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,409.00000	1,472	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			44.00000	40	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			651.00000	694	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			286.00000	263	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			38.00000	41	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,173.00000	4,109	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,517.00000	3,583	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,521.00000	2,587	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	5	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,548.00000	1,611	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			33.00000	29	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			25.00000	27	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,010.00000	4,945	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,566.00000	3,633	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,571.00000	2,637	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	5	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,595.00000	1,658	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			29.00000	26	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,666.00000	3,733	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,670.00000	2,736	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			5.00000	4	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			839.00000	888	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			173.00000	157	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,616.00000	3,683	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,620.00000	2,686	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	5	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,642.00000	1,705	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			27.00000	24	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			805.00000	854	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			190.00000	172	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,467.00000	3,533	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,471.00000	2,538	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			6.00000	6	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,501.00000	1,564	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			36.00000	32	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,716.00000	3,783	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,720.00000	2,786	24.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.35	Put			4.00000	4	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,737.00000	1,800	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			21.00000	19	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			873.00000	924	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			158.00000	142	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,866.00000	3,932	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,869.00000	2,935	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			3.00000	3	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,881.00000	1,945	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			15.00000	13	20.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			983.00000	1,036	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			117.00000	104	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,966.00000	4,032	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			31.00000	33	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,566.00000	4,501	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			15.00000	17	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,050.00000	5,985	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			1.00000	1	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,036.00000	7,970	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			14.00000	16	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,149.00000	6,084	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			1.00000	1	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,136.00000	8,070	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,766.00000	3,833	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,769.00000	2,836	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	4	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,784.00000	1,848	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			19.00000	17	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			12.00000	14	35.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,247.00000	6,182	35.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			1.00000	1	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,236.00000	8,169	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			11.00000	13	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,346.00000	6,281	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			1.00000	1	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,336.00000	8,269	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			12.00000	13	35.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,296.00000	6,232	35.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			1.00000	1	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,286.00000	8,219	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			9.00000	11	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,494.00000	6,429	34.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call			1.00000	1	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,486.00000	8,419	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			9.00000	10	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,544.00000	6,478	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			1.00000	1	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,535.00000	8,469	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,417.00000	3,483	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	1	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,422.00000	2,488	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	6	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			8.00000	9	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,593.00000	6,528	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			1.00000	1	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,585.00000	8,519	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			10.00000	12	35.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,395.00000	6,330	35.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			1.00000	1	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,386.00000	8,319	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,916.00000	3,982	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,929.00000	1,993	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	12	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,021.00000	1,075	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			106.00000	94	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			39.00000	42	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,124.00000	4,060	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			1.00000	1	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,086.00000	8,020	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,016.00000	4,082	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	0	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			16.00000	17	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,001.00000	5,935	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			1.00000	2	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,986.00000	7,920	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,066.00000	4,132	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,068.00000	3,134	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,075.00000	2,141	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			10.00000	10	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,143.00000	1,203	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			77.00000	71	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			1.00000	2	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,936.00000	7,870	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,816.00000	3,882	30.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,819.00000	2,885	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,832.00000	1,897	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		17.00000	15	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		945.00000	998	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		130.00000	116	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		13.00000	15	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,198.00000	6,133	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	1	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,186.00000	8,120	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		10.00000	11	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,445.00000	6,380	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		1.00000	1	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,436.00000	8,369	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.26390	8.19410		20.25	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		211.00000	222	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,017.00000	1,958	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		882.00000	928	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		287.00000	264	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		583.00000	617	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		589.00000	553	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		513.00000	541	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		719.00000	677	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		604.00000	638	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		560.00000	525	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		564.00000	596	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		620.00000	582	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		546.00000	577	20.40	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		652.00000	613	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		529.00000	559	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		685.00000	645	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		481.00000	508	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		787.00000	744	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		452.00000	477	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		858.00000	813	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		497.00000	524	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		752.00000	710	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		466.00000	492	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		822.00000	778	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		438.00000	463	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		894.00000	849	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		87.00000	91	30.44	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,043.00000	3,977	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		284.00000	300	23.58	0.00	0	2,738.00

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	9.40	Put		1,490.00000	1,436	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		770.00000	812	19.42	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		375.00000	348	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		317.00000	334	23.00	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,323.00000	1,271	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		425.00000	449	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		931.00000	885	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		400.00000	422	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,006.00000	958	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		412.00000	435	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		968.00000	921	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		388.00000	410	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,044.00000	996	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		355.00000	375	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,161.00000	1,111	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		377.00000	398	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,083.00000	1,034	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		345.00000	364	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,201.00000	1,150	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		326.00000	344	22.85	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,282.00000	1,230	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		336.00000	354	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,242.00000	1,190	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		366.00000	386	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,122.00000	1,072	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		270.00000	284	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,576.00000	1,520	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		250.00000	263	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,706.00000	1,649	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		263.00000	277	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,619.00000	1,563	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		238.00000	250	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,794.00000	1,736	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		256.00000	270	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,662.00000	1,606	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		95.00000	99	29.86	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,801.00000	3,735	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		244.00000	256	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,750.00000	1,692	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		197.00000	207	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,153.00000	2,093	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		175.00000	184	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,381.00000	2,320	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		193.00000	202	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,199.00000	2,139	25.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			206.00000	217	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,062.00000	2,003	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			284.00000	300	23.58	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,490.00000	1,436	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			670.00000	708	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			476.00000	444	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			232.00000	244	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,838.00000	1,780	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			221.00000	232	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,927.00000	1,869	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			202.00000	212	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,108.00000	2,048	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			184.00000	193	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,290.00000	2,229	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			80.00000	83	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,285.00000	4,220	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			647.00000	684	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			503.00000	470	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			226.00000	238	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,882.00000	1,824	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			216.00000	227	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,972.00000	1,913	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			188.00000	198	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,244.00000	2,184	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			179.00000	189	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,335.00000	2,275	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			78.00000	82	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,334.00000	4,268	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			221.00000	232	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,927.00000	1,869	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			184.00000	193	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,290.00000	2,229	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			167.00000	175	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,473.00000	2,412	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			74.00000	77	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,480.00000	4,413	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			206.00000	217	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,062.00000	2,003	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			179.00000	189	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,335.00000	2,275	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			171.00000	180	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,427.00000	2,366	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			163.00000	171	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,519.00000	2,457	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			156.00000	164	26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,612.00000	2,550	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		70.00000	73	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,626.00000	4,559	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		226.00000	238	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,882.00000	1,824	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		75.00000	79	31.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,431.00000	4,365	31.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		796.00000	840	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		352.00000	326	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		277.00000	292	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,533.00000	1,478	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		216.00000	227	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,972.00000	1,913	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		824.00000	868	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		330.00000	304	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		232.00000	244	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,838.00000	1,780	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		86.00000	90	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,092.00000	4,026	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		852.00000	898	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		308.00000	284	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		292.00000	308	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,448.00000	1,394	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		277.00000	292	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,533.00000	1,478	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		84.00000	88	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,140.00000	4,075	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		300.00000	316	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,406.00000	1,353	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,444.00000	4,514	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,952.00000	3,021	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		8.00000	7	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,519.00000	1,582	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		74.00000	68	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		121.00000	126	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,176.00000	3,112	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		43.00000	46	34.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,099.00000	6,032	34.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		27.00000	28	36.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,583.00000	7,515	36.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,694.00000	4,764	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,200.00000	3,269	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	5	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,742.00000	1,807	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			48.00000	43	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			134.00000	140	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,939.00000	2,876	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			77.00000	80	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,382.00000	4,316	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			47.00000	49	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,853.00000	5,785	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			29.00000	31	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,335.00000	7,267	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,040.00000	1,092	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			196.00000	178	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			309.00000	325	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,364.00000	1,311	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			263.00000	277	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,619.00000	1,563	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			97.00000	101	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,752.00000	3,687	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,001.00000	3,071	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			7.00000	7	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,020.00000	2,089	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			26.00000	25	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,145.00000	1,203	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			151.00000	139	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			123.00000	129	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,129.00000	3,065	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			60.00000	63	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,066.00000	4,999	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,215.00000	2,283	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			21.00000	19	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,306.00000	1,366	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			112.00000	102	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			92.00000	96	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,898.00000	3,832	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			64.00000	67	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,870.00000	4,803	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			116.00000	121	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,272.00000	3,208	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			81.00000	85	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,237.00000	4,171	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			57.00000	60	32.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,213.00000	5,146	32.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,249.00000	3,319	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	5	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,263.00000	2,332	20.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put		19.00000	18	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,348.00000	1,409	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		103.00000	95	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		694.00000	733	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		450.00000	419	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		112.00000	117	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,367.00000	3,303	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		55.00000	58	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,311.00000	5,244	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,101.00000	3,170	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		6.00000	6	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,117.00000	2,186	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		23.00000	22	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,225.00000	1,284	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		130.00000	120	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		625.00000	661	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		531.00000	497	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		159.00000	167	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,565.00000	2,504	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		105.00000	110	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,511.00000	3,447	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		53.00000	55	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,459.00000	5,391	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,051.00000	3,120	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	6	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,069.00000	2,137	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		25.00000	23	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,185.00000	1,243	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		140.00000	129	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		104.00000	108	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,559.00000	3,495	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		72.00000	76	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,528.00000	4,462	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		52.00000	54	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,508.00000	5,440	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		152.00000	160	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,658.00000	2,596	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		102.00000	106	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,608.00000	3,543	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		71.00000	75	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,577.00000	4,511	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		51.00000	53	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,557.00000	5,489	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		109.00000	115	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,415.00000	3,351	28.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.50	Call			54.00000	57	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,360.00000	5,293	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,299.00000	3,369	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			5.00000	5	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,312.00000	2,381	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			18.00000	17	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,390.00000	1,451	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			96.00000	87	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			718.00000	758	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			424.00000	394	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			175.00000	184	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,381.00000	2,320	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			114.00000	119	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,320.00000	3,255	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			56.00000	59	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,262.00000	5,195	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,349.00000	3,418	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	4	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,361.00000	2,430	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			17.00000	16	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,432.00000	1,494	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			88.00000	80	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			744.00000	785	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			399.00000	371	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,398.00000	3,468	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,410.00000	2,479	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			16.00000	15	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,475.00000	1,538	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			81.00000	74	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			118.00000	124	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,224.00000	3,160	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			83.00000	87	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,189.00000	4,123	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			58.00000	61	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,164.00000	5,097	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,548.00000	3,617	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,557.00000	2,626	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			13.00000	12	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,607.00000	1,671	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			63.00000	57	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			125.00000	132	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,081.00000	3,018	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			61.00000	64	32.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,017.00000	4,950	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,597.00000	3,667	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		3.00000	3	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,607.00000	2,676	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		12.00000	12	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,651.00000	1,716	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		57.00000	52	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		128.00000	134	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,034.00000	2,970	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		89.00000	93	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,995.00000	3,929	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		62.00000	65	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,968.00000	4,901	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,647.00000	3,717	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	3	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,656.00000	2,725	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		12.00000	11	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,696.00000	1,761	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		52.00000	47	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		912.00000	959	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		268.00000	245	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		131.00000	137	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,987.00000	2,923	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		90.00000	94	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,946.00000	3,880	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		63.00000	66	32.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,919.00000	4,852	32.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,697.00000	3,767	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,705.00000	2,774	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		11.00000	10	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		943.00000	991	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		248.00000	227	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,498.00000	3,567	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,508.00000	2,577	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	13	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,562.00000	1,626	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		68.00000	62	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		40.00000	42	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,346.00000	6,278	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		107.00000	113	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,463.00000	3,399	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		39.00000	41	34.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,395.00000	6,327	34.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			39.00000	40	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,444.00000	6,377	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,896.00000	3,966	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,902.00000	2,972	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			8.00000	8	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,926.00000	1,993	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			32.00000	29	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,074.00000	1,127	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			180.00000	163	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			69.00000	72	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,674.00000	4,608	31.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			43.00000	45	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,149.00000	6,081	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,946.00000	4,016	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,973.00000	2,040	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			29.00000	26	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,109.00000	1,163	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			165.00000	150	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			23.00000	25	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,079.00000	8,011	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,846.00000	3,916	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,853.00000	2,922	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			9.00000	8	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,880.00000	1,946	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			36.00000	32	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			42.00000	44	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,198.00000	6,130	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			22.00000	24	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,178.00000	8,110	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,747.00000	3,816	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	2	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,754.00000	2,824	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			10.00000	10	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,787.00000	1,853	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			43.00000	39	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			974.00000	1,024	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			230.00000	210	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			41.00000	43	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,296.00000	6,229	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			21.00000	22	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,277.00000	8,209	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			20.00000	21	36.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,376.00000	8,307	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			21.00000	22	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,327.00000	8,258	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			152.00000	160	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,658.00000	2,596	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			71.00000	75	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,577.00000	4,511	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			37.00000	39	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,543.00000	6,475	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			19.00000	20	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,525.00000	8,456	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			37.00000	39	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,543.00000	6,475	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,448.00000	3,518	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			4.00000	4	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,459.00000	2,528	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			15.00000	14	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			149.00000	156	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,705.00000	2,642	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			37.00000	39	34.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,593.00000	6,525	34.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			18.00000	19	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,574.00000	8,505	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			146.00000	153	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,751.00000	2,689	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			36.00000	38	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,642.00000	6,574	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			18.00000	19	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,624.00000	8,555	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			20.00000	21	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,426.00000	8,357	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			23.00000	24	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,129.00000	8,060	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,996.00000	4,065	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			2.00000	2	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			44.00000	46	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,050.00000	5,982	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			24.00000	25	36.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,030.00000	7,961	36.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			4,046.00000	4,115	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			45.00000	47	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,001.00000	5,933	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			24.00000	25	36.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			7,980.00000	7,912	36.52	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 13/09/2010 Currency Future			8.39320	8.31990		20.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		700.00000	736	20.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		680.00000	643	20.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		720.00000	757	20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		650.00000	614	20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		663.00000	696	20.61	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		744.00000	703	20.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,925.00000	3,998	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	5	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,934.00000	3,006	21.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		14.00000	13	21.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,978.00000	2,046	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		58.00000	53	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		1,163.00000	1,215	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		243.00000	222	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		269.00000	281	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,349.00000	2,288	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		139.00000	144	29.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,219.00000	4,151	29.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		82.00000	85	33.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,163.00000	6,092	33.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		51.00000	54	35.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,131.00000	8,061	35.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		4,074.00000	4,146	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		4.00000	3	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		3,081.00000	3,154	22.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		11.00000	11	22.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		2,116.00000	2,187	19.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		46.00000	44	19.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		1,267.00000	1,328	18.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		197.00000	185	18.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		285.00000	297	25.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,215.00000	2,154	25.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		145.00000	150	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,075.00000	4,007	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		86.00000	88	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,016.00000	5,945	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		54.00000	55	35.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		7,984.00000	7,912	35.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		4,024.00000	4,097	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		4.00000	4	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		3,032.00000	3,105	22.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		12.00000	12	22.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		2,069.00000	2,140	19.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		49.00000	47	19.45	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 13/09/2010 Currency Future	7.30	Call		1,229.00000	1,290	18.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		209.00000	197	18.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		280.00000	291	25.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,260.00000	2,198	25.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		143.00000	148	29.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,123.00000	4,055	29.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		85.00000	87	33.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,065.00000	5,994	33.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		53.00000	55	35.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,033.00000	7,962	35.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.50290	8.43080		20.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		782.00000	817	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		801.00000	764	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		800.00000	837	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		769.00000	734	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		764.00000	798	20.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		833.00000	795	20.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		729.00000	762	21.03	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		898.00000	859	21.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		839.00000	877	20.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		708.00000	675	20.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,940.00000	4,012	25.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		9.00000	9	25.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,951.00000	3,022	20.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		20.00000	19	20.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		2,017.00000	2,085	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		86.00000	82	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,238.00000	1,292	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		308.00000	289	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		345.00000	358	25.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,414.00000	2,356	25.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		190.00000	196	28.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,259.00000	4,193	28.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		119.00000	123	31.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,188.00000	6,120	31.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		79.00000	82	34.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,148.00000	8,079	34.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		4,039.00000	4,110	25.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		8.00000	7	25.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		3,049.00000	3,121	21.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		18.00000	18	21.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		2,106.00000	2,175	19.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		75.00000	72	19.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,304.00000	1,362	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		273.00000	260	18.79	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 13/12/2010 Currency Future	10.40	Call		357.00000	371	25.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,326.00000	2,268	25.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		195.00000	201	28.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,164.00000	4,098	28.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		122.00000	125	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,091.00000	6,022	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		81.00000	84	34.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,050.00000	7,981	34.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,990.00000	4,061	25.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		9.00000	8	25.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		3,000.00000	3,072	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		19.00000	19	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		2,061.00000	2,130	19.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		80.00000	77	19.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,269.00000	1,327	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		288.00000	274	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		351.00000	364	25.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,370.00000	2,312	25.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		192.00000	198	28.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,211.00000	4,145	28.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		121.00000	124	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,140.00000	6,071	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		81.00000	83	34.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,100.00000	8,030	34.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.77980	12.65190		15.41	3,591,123.80	281	28,420.00
£ / R On 14/09/2009 Currency Future	12.65	Call		146.00000	228	16.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		144.00000	98	16.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		128.00000	191	16.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		176.00000	112	16.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		112.00000	158	15.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		210.00000	128	15.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		98.00000	138	15.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		247.00000	158	15.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		68.00000	93	17.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		366.00000	263	17.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		48.00000	64	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		496.00000	385	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		29.00000	37	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		727.00000	607	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		27.00000	34	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		775.00000	654	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		29.00000	37	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		727.00000	607	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		27.00000	34	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.40	Put		775.00000	654	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		24.00000	31	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		822.00000	701	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		21.00000	25	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		919.00000	796	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		18.00000	21	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		1,016.00000	892	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		18.00000	21	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		1,016.00000	892	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		39.00000	51	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		587.00000	471	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		48.00000	64	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		496.00000	385	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		54.00000	73	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		452.00000	343	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		77.00000	106	17.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		325.00000	226	17.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		60.00000	82	18.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		408.00000	302	18.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		39.00000	51	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		587.00000	471	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		19.00000	23	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		967.00000	844	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		22.00000	28	23.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		870.00000	748	23.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		32.00000	41	21.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		680.00000	561	21.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		43.00000	57	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		541.00000	427	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		77.00000	106	17.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		325.00000	226	17.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		35.00000	46	21.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		633.00000	516	21.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		43.00000	57	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		541.00000	427	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		87.00000	121	16.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		285.00000	191	16.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		10.00000	12	30.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,458.00000	1,332	30.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		14.00000	17	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		1,163.00000	1,037	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		13.00000	15	28.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,261.00000	1,135	28.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		14.00000	16	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		1,212.00000	1,086	27.83	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			13.00000	15	28.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,261.00000	1,135	28.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			11.00000	12	30.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,409.00000	1,282	30.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			9.00000	10	32.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,607.00000	1,480	32.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			9.00000	10	31.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,557.00000	1,431	31.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			10.00000	12	30.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,458.00000	1,332	30.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			8.00000	9	33.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,706.00000	1,579	33.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			7.00000	8	34.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,806.00000	1,678	34.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			7.00000	8	35.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,855.00000	1,728	35.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			8.00000	9	32.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,657.00000	1,530	32.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			5.00000	6	38.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,203.00000	2,076	38.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			4.00000	4	40.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,452.00000	2,324	40.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			3.00000	3	44.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,951.00000	2,823	44.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			3.00000	3	42.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,701.00000	2,573	42.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			3.00000	4	41.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,602.00000	2,474	41.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			4.00000	4	41.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,502.00000	2,374	41.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			5.00000	6	38.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,203.00000	2,076	38.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			7.00000	7	36.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,955.00000	1,827	36.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			6.00000	6	37.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			2,104.00000	1,977	37.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			4.00000	4	40.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,452.00000	2,324	40.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			4.00000	5	39.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,352.00000	2,225	39.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			5.00000	5	39.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,253.00000	2,126	39.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			4.00000	4	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,402.00000	2,275	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			5.00000	5	39.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.95	Put			2,303.00000	2,175	39.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			5.00000	6	38.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,154.00000	2,026	38.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			5.00000	5	39.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,253.00000	2,126	39.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			3.00000	3	42.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,651.00000	2,524	42.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			4.00000	4	41.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,552.00000	2,424	41.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			6.00000	7	37.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			2,054.00000	1,927	37.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			3.00000	3	42.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,701.00000	2,573	42.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			3.00000	3	44.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,951.00000	2,823	44.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			3.00000	3	43.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,801.00000	2,673	43.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			2.00000	2	45.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			3,001.00000	2,873	45.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			2.00000	2	45.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			3,050.00000	2,923	45.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			3.00000	3	43.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,851.00000	2,723	43.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			8.00000	8	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,756.00000	1,629	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			2.00000	2	46.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,150.00000	3,022	46.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			6.00000	7	36.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,005.00000	1,877	36.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			5.00000	6	38.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,154.00000	2,026	38.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			3.00000	3	43.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,751.00000	2,623	43.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			8.00000	9	32.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,657.00000	1,530	32.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			11.00000	13	29.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,359.00000	1,233	29.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			12.00000	14	28.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,310.00000	1,184	28.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			10.00000	11	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,508.00000	1,381	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			7.00000	7	35.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,905.00000	1,778	35.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			3.00000	3	42.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,651.00000	2,524	42.32	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	15.90	Call			2.00000	2	47.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,250.00000	3,122	47.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			3.00000	3	43.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,751.00000	2,623	43.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			2.00000	2	46.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,150.00000	3,022	46.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			2.00000	2	47.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,250.00000	3,122	47.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			2.00000	2	47.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,350.00000	3,222	47.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			2.00000	2	48.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,450.00000	3,322	48.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			4.00000	4	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,402.00000	2,275	40.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			3.00000	3	44.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,901.00000	2,773	44.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			2.00000	2	45.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			3,100.00000	2,972	45.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			3.00000	3	44.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,901.00000	2,773	44.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			2.00000	2	46.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,200.00000	3,072	46.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			2.00000	2	47.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,300.00000	3,172	47.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			2.00000	2	48.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,400.00000	3,272	48.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			8.00000	8	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,756.00000	1,629	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			2.00000	2	50.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,650.00000	3,522	50.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			10.00000	11	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,508.00000	1,381	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			6.00000	7	36.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,005.00000	1,877	36.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			4.00000	4	41.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,502.00000	2,374	41.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			7.00000	7	36.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,955.00000	1,827	36.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			15.00000	18	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,114.00000	989	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			14.00000	16	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,212.00000	1,086	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			11.00000	12	30.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,409.00000	1,282	30.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			7.00000	7	35.74	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	14.55	Put			1,905.00000	1,778	35.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			14.00000	17	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,163.00000	1,037	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			17.00000	20	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,065.00000	940	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			8.00000	9	33.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,706.00000	1,579	33.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			19.00000	23	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			967.00000	844	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,552.00000	4,680	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,052.00000	3,180	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,556.00000	1,683	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			5.00000	3	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			178.00000	266	17.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			126.00000	86	17.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			1.00000	1	53.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,449.00000	4,321	53.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	54.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,948.00000	5,820	54.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	56.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,448.00000	7,320	56.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,002.00000	5,130	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,502.00000	3,630	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,004.00000	2,130	36.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			2.00000	1	36.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			545.00000	660	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			43.00000	31	23.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			1.00000	1	52.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,999.00000	3,871	52.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			0.00000	0	54.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,498.00000	5,370	54.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	55.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,998.00000	6,870	55.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,252.00000	5,380	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,752.00000	3,880	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,252.00000	2,380	33.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			0.00000	0	33.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			777.00000	899	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			26.00000	19	26.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.40	Call			2.00000	1	50.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,750.00000	3,622	50.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			0.00000	0	54.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,248.00000	5,120	54.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	55.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,748.00000	6,620	55.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			249.00000	347	18.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			98.00000	67	18.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			288.00000	389	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			86.00000	59	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			213.00000	305	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			111.00000	76	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			87.00000	121	16.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			285.00000	191	16.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			128.00000	191	16.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			176.00000	112	16.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			2,752.00000	2,880	29.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	0	29.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			1,755.00000	1,882	35.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			3.00000	2	35.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	53.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,249.00000	4,121	53.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	54.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,248.00000	6,120	54.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,248.00000	8,120	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,652.00000	3,780	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,652.00000	2,780	30.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	30.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,655.00000	1,782	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			4.00000	2	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			683.00000	803	25.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			31.00000	23	25.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	53.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,349.00000	4,221	53.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	54.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,348.00000	6,220	54.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,348.00000	8,220	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,552.00000	3,680	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,552.00000	2,680	31.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	31.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			590.00000	707	24.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.10	Put			38.00000	28	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			0.00000	0	54.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,448.00000	6,320	54.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,448.00000	8,320	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,502.00000	2,630	31.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	0	31.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,507.00000	1,633	33.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			5.00000	3	33.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	53.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,499.00000	4,371	53.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	54.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,498.00000	6,370	54.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,498.00000	8,370	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,352.00000	3,480	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	27.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,352.00000	2,480	33.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	0	33.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,359.00000	1,485	32.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			7.00000	5	32.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			412.00000	522	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			60.00000	42	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	53.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,648.00000	4,521	53.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	55.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,648.00000	6,520	55.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,648.00000	8,520	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,252.00000	3,380	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,261.00000	1,386	31.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			9.00000	6	31.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			328.00000	432	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			76.00000	53	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	53.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,748.00000	4,621	53.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,748.00000	8,620	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,202.00000	3,330	27.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	27.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,202.00000	2,330	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			0.00000	0	34.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,212.00000	1,337	31.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			10.00000	7	31.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	53.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,798.00000	4,670	53.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	55.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,798.00000	6,670	55.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,798.00000	8,670	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,152.00000	3,280	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,152.00000	2,280	34.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			1.00000	0	34.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,163.00000	1,288	30.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			11.00000	8	30.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	53.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,848.00000	4,720	53.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	55.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,848.00000	6,720	55.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,848.00000	8,720	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,053.00000	2,180	35.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			1.00000	0	35.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,066.00000	1,190	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			14.00000	10	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	53.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,948.00000	4,820	53.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	55.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,948.00000	6,820	55.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,948.00000	8,820	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,102.00000	3,230	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,103.00000	2,230	35.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			1.00000	0	35.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,115.00000	1,239	30.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			13.00000	9	30.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	53.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,898.00000	4,770	53.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	55.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,898.00000	6,770	55.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,898.00000	8,770	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,302.00000	3,430	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,302.00000	2,430	33.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			0.00000	0	33.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,310.00000	1,435	32.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.35	Put		8.00000	5	32.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		369.00000	477	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		67.00000	47	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		0.00000	0	53.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,698.00000	4,571	53.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		0.00000	0	55.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,698.00000	6,570	55.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,698.00000	8,570	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,452.00000	3,580	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,452.00000	2,580	32.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		0.00000	0	32.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		1,458.00000	1,584	33.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		6.00000	4	33.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		500.00000	614	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		48.00000	34	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		0.00000	0	53.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		4,549.00000	4,421	53.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	55.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		6,548.00000	6,420	55.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		8,548.00000	8,420	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		3,702.00000	3,830	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	0	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call		2,702.00000	2,830	29.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put		0.00000	0	29.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call		1,705.00000	1,832	35.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put		3.00000	2	35.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call		730.00000	851	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put		28.00000	21	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call		1.00000	1	53.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put		4,299.00000	4,171	53.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call		0.00000	0	54.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put		6,298.00000	6,170	54.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call		0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put		8,298.00000	8,170	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call		3,852.00000	3,980	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put		0.00000	0	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call		2,852.00000	2,980	28.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put		0.00000	0	28.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call		1,854.00000	1,981	36.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put		2.00000	1	36.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call		873.00000	996	28.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put		21.00000	16	28.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.80	Call			1.00000	1	53.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,149.00000	4,021	53.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	0	54.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			6,148.00000	6,020	54.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			8,148.00000	8,020	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			3,902.00000	4,030	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			2,902.00000	3,030	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			1,904.00000	2,031	37.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			2.00000	1	37.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			921.00000	1,044	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			19.00000	15	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			1.00000	1	53.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			4,099.00000	3,971	53.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			0.00000	0	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			6,098.00000	5,970	54.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			8,098.00000	7,970	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			3,602.00000	3,730	26.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	26.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			2,602.00000	2,730	30.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	30.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			1,606.00000	1,732	34.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			4.00000	3	34.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			636.00000	755	24.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			34.00000	25	24.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			1.00000	1	53.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,399.00000	4,271	53.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	54.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,398.00000	6,270	54.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,398.00000	8,270	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,002.00000	3,130	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	27.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,018.00000	1,141	29.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			16.00000	11	29.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	53.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,998.00000	4,870	53.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,998.00000	8,870	57.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Call			4,002.00000	4,130	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Call			0.00000	0	54.25	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	18.65	Put			5,998.00000	5,870	54.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Call			0.00000	0	57.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Put			7,998.00000	7,870	57.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Call			3,952.00000	4,080	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Call			2,952.00000	3,080	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	0	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Call			1,954.00000	2,081	36.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Put			2.00000	1	36.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Call			970.00000	1,093	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Put			18.00000	13	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Call			1.00000	1	53.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Put			4,049.00000	3,921	53.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Call			0.00000	0	54.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Put			6,048.00000	5,920	54.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Call			0.00000	0	57.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Put			8,048.00000	7,920	57.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.99700		12.86610		17.12	2,963,316.00	228	16,891.00
£ / R On 14/12/2009 Currency Future	12.85	Call			473.00000	540	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			457.00000	393	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			434.00000	493	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			518.00000	446	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			416.00000	470	17.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			550.00000	473	17.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			398.00000	450	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			582.00000	503	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			366.00000	414	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			650.00000	567	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			322.00000	365	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			756.00000	668	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			262.00000	296	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			946.00000	849	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			251.00000	284	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			985.00000	887	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			241.00000	273	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,025.00000	926	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			251.00000	284	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			985.00000	887	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			232.00000	262	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,066.00000	965	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			223.00000	251	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,107.00000	1,004	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			198.00000	223	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,232.00000	1,126	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			206.00000	232	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 14/12/2009 Currency Future	13.85	Put			1,190.00000	1,085	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			296.00000	335	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			830.00000	738	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			351.00000	397	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			685.00000	600	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			284.00000	322	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			868.00000	775	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			241.00000	273	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,025.00000	926	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			214.00000	242	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,148.00000	1,045	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			206.00000	232	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,190.00000	1,085	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			223.00000	251	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,107.00000	1,004	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			273.00000	308	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			907.00000	811	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			296.00000	335	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			830.00000	738	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			309.00000	350	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			793.00000	703	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			351.00000	397	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			685.00000	600	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			366.00000	414	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			650.00000	567	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			382.00000	432	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			616.00000	535	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			232.00000	262	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,066.00000	965	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			284.00000	322	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			868.00000	775	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			382.00000	432	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			616.00000	535	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			251.00000	284	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			985.00000	887	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			147.00000	164	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,580.00000	1,467	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			183.00000	206	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,317.00000	1,209	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			176.00000	198	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,360.00000	1,251	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			176.00000	198	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,360.00000	1,251	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			170.00000	191	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,404.00000	1,294	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 14/12/2009 Currency Future	14.25	Call			152.00000	170	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,536.00000	1,423	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			132.00000	147	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,716.00000	1,600	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			141.00000	158	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,625.00000	1,511	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			136.00000	153	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,670.00000	1,556	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			127.00000	142	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,761.00000	1,645	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			97.00000	108	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,131.00000	2,011	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			100.00000	112	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,084.00000	1,965	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			119.00000	132	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,853.00000	1,735	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			111.00000	123	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,945.00000	1,826	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			104.00000	115	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,038.00000	1,918	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			89.00000	101	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,223.00000	2,104	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			83.00000	94	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,317.00000	2,197	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			77.00000	87	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,411.00000	2,290	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			57.00000	65	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,791.00000	2,668	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			170.00000	191	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,404.00000	1,294	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			158.00000	177	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,492.00000	1,380	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			198.00000	223	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,232.00000	1,126	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			119.00000	132	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,853.00000	1,735	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			164.00000	184	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,448.00000	1,337	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			123.00000	137	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,807.00000	1,690	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			115.00000	128	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,899.00000	1,781	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			107.00000	119	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,991.00000	1,872	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			80.00000	90	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 14/12/2009 Currency Future	15.15	Put		2,364.00000	2,243	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		206.00000	232	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,190.00000	1,085	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		190.00000	214	19.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,274.00000	1,167	19.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		164.00000	184	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,448.00000	1,337	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		123.00000	137	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,807.00000	1,690	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		93.00000	104	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,177.00000	2,057	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		115.00000	128	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,899.00000	1,781	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		86.00000	97	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,270.00000	2,150	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		136.00000	153	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,670.00000	1,556	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		97.00000	108	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,131.00000	2,011	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		141.00000	158	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,625.00000	1,511	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,567.00000	4,698	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,079.00000	3,209	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		13.00000	12	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,620.00000	1,747	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		54.00000	50	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		496.00000	565	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		430.00000	368	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		50.00000	56	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,984.00000	2,859	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		20.00000	22	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,454.00000	4,325	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		11.00000	12	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,945.00000	5,815	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		6.00000	6	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,440.00000	7,309	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,016.00000	5,147	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,524.00000	3,655	27.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		8.00000	8	27.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,054.00000	2,181	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		38.00000	34	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		743.00000	833	16.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		226.00000	186	16.19	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	15.35	Call			69.00000	78	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,553.00000	2,431	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			26.00000	28	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,009.00000	3,881	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			13.00000	14	30.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,497.00000	5,367	30.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			7.00000	7	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,991.00000	6,860	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,266.00000	5,397	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,772.00000	3,903	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	6	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,296.00000	2,424	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			29.00000	27	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			912.00000	1,013	15.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			146.00000	116	15.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			30.00000	33	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,764.00000	3,636	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			14.00000	15	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,248.00000	5,118	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			8.00000	8	32.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,741.00000	6,611	32.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			453.00000	516	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			487.00000	419	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			596.00000	675	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			330.00000	278	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			544.00000	618	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			378.00000	321	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			453.00000	516	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			487.00000	419	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			520.00000	591	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			404.00000	344	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			336.00000	380	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			720.00000	633	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			183.00000	206	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,317.00000	1,209	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			309.00000	350	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			793.00000	703	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			170.00000	191	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,404.00000	1,294	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			190.00000	214	19.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,274.00000	1,167	19.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			273.00000	308	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			907.00000	811	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,784.00000	2,913	24.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Put		18.00000	16	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,812.00000	1,939	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		46.00000	42	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		22.00000	25	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,256.00000	4,128	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		10.00000	10	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,243.00000	6,113	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		4.00000	4	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,238.00000	8,107	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,673.00000	3,803	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		7.00000	6	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,686.00000	2,815	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		20.00000	18	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,716.00000	1,843	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		50.00000	46	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		841.00000	938	15.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		175.00000	141	15.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		21.00000	23	27.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,355.00000	4,226	27.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		9.00000	10	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,343.00000	6,213	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		3.00000	4	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,337.00000	8,207	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,539.00000	2,668	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		23.00000	21	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,572.00000	1,699	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		56.00000	52	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		20.00000	22	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,504.00000	4,375	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		8.00000	9	32.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,492.00000	6,362	32.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		3.00000	4	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,487.00000	8,357	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,574.00000	3,704	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		8.00000	7	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,588.00000	2,717	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		22.00000	20	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		775.00000	867	16.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		209.00000	170	16.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		71.00000	81	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,505.00000	2,384	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		9.00000	10	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,443.00000	6,313	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		3.00000	4	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,437.00000	8,307	34.96	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	9.50	Call			3,376.00000	3,506	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			10.00000	9	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,393.00000	2,521	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			27.00000	24	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,430.00000	1,556	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			64.00000	59	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			652.00000	735	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			286.00000	238	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			62.00000	70	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,696.00000	2,573	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			18.00000	20	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,652.00000	4,523	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			8.00000	9	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,642.00000	6,512	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			3.00000	3	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,637.00000	8,506	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,228.00000	3,357	26.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			11.00000	10	26.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,247.00000	2,375	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			31.00000	28	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,289.00000	1,415	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			73.00000	68	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			570.00000	646	16.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			354.00000	299	16.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			55.00000	62	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,839.00000	2,715	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			17.00000	19	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,801.00000	4,672	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			7.00000	8	32.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,791.00000	6,661	32.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			2.00000	3	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,786.00000	8,656	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,178.00000	3,308	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			12.00000	11	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,199.00000	2,326	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			32.00000	29	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,242.00000	1,368	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			76.00000	71	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			53.00000	60	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,887.00000	2,763	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			17.00000	18	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,851.00000	4,721	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			7.00000	8	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,841.00000	6,711	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			2.00000	3	34.96	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	21.70	Put		8,836.00000	8,706	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,129.00000	3,258	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		13.00000	11	26.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,150.00000	2,278	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		34.00000	31	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,196.00000	1,321	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		79.00000	74	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		52.00000	58	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,936.00000	2,811	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		16.00000	18	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,900.00000	4,771	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		7.00000	8	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,891.00000	6,761	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		2.00000	3	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,886.00000	8,756	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,030.00000	3,160	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		14.00000	13	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,103.00000	1,228	16.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		87.00000	81	16.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		48.00000	54	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		3,032.00000	2,907	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		16.00000	17	29.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		5,000.00000	4,870	29.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		2.00000	2	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,986.00000	8,855	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,102.00000	2,229	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		36.00000	32	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,149.00000	1,275	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		83.00000	78	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		16.00000	18	28.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,950.00000	4,821	28.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		7.00000	8	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,941.00000	6,811	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		2.00000	2	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,936.00000	8,805	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,326.00000	3,456	27.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		10.00000	9	27.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,344.00000	2,472	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		28.00000	25	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,383.00000	1,509	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		66.00000	62	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		624.00000	705	16.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		308.00000	258	16.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		59.00000	67	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,743.00000	2,620	24.15	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	17.55	Call			18.00000	20	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,702.00000	4,573	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			8.00000	8	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,692.00000	6,561	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			3.00000	3	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,687.00000	8,556	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,425.00000	3,555	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			9.00000	8	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,441.00000	2,570	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			25.00000	23	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,477.00000	1,604	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			61.00000	57	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			681.00000	767	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			265.00000	220	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			64.00000	72	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,648.00000	2,525	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			19.00000	21	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,603.00000	4,474	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			8.00000	9	32.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,592.00000	6,462	32.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			3.00000	3	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,587.00000	8,456	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,822.00000	3,952	29.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			6.00000	5	29.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,833.00000	2,963	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			17.00000	16	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,860.00000	1,988	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			44.00000	41	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			949.00000	1,052	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			132.00000	105	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			86.00000	97	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,270.00000	2,150	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			23.00000	25	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,207.00000	4,078	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			10.00000	11	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,194.00000	6,064	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			4.00000	5	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,188.00000	8,058	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,872.00000	4,002	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			6.00000	5	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,882.00000	3,012	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			16.00000	15	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,908.00000	2,036	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			42.00000	39	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			986.00000	1,091	15.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Put			120.00000	94	15.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			24.00000	26	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,157.00000	4,029	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			10.00000	11	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,144.00000	6,014	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			4.00000	5	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,138.00000	8,008	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,723.00000	3,853	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			7.00000	6	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,735.00000	2,864	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			19.00000	17	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,764.00000	1,891	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			48.00000	44	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			876.00000	975	15.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			160.00000	128	15.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			80.00000	90	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,364.00000	2,243	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			22.00000	24	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,306.00000	4,177	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			9.00000	10	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,293.00000	6,163	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			4.00000	4	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,288.00000	8,157	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,624.00000	3,754	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	7	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,637.00000	2,766	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			21.00000	19	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,668.00000	1,795	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			52.00000	48	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			808.00000	902	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			191.00000	155	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			74.00000	84	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,458.00000	2,337	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			21.00000	23	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,405.00000	4,276	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			9.00000	10	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,393.00000	6,263	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			3.00000	4	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,387.00000	8,257	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,475.00000	3,605	27.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			9.00000	8	27.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,490.00000	2,619	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			24.00000	22	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,525.00000	1,651	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			58.00000	54	18.86	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	12.40	Call			711.00000	799	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			245.00000	202	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			66.00000	75	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,600.00000	2,478	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			19.00000	21	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,553.00000	4,424	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			8.00000	9	32.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,542.00000	6,412	32.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			3.00000	3	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,537.00000	8,406	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,277.00000	3,407	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			11.00000	10	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,335.00000	1,462	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			69.00000	65	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			18.00000	19	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,751.00000	4,622	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			3.00000	3	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,736.00000	8,606	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,981.00000	3,110	25.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			15.00000	13	25.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			2,005.00000	2,133	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			39.00000	36	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			1,063.00000	1,182	16.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			97.00000	85	16.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			47.00000	52	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,080.00000	2,955	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			15.00000	17	29.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,049.00000	4,920	29.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			7.00000	7	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,041.00000	6,910	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			2.00000	2	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,036.00000	8,905	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,922.00000	4,052	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			5.00000	5	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,932.00000	3,061	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			15.00000	14	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,957.00000	2,084	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			41.00000	37	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			1,024.00000	1,137	15.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			108.00000	90	15.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			24.00000	27	27.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,108.00000	3,980	27.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			10.00000	11	31.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,094.00000	5,964	31.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			4.00000	5	34.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.95	Put		8,088.00000	7,958	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call		4,021.00000	4,151	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put		5.00000	4	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call		11.00000	12	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put		5,995.00000	5,865	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call		5.00000	5	34.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put		7,988.00000	7,858	34.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.20850	13.07560		17.91	0.00	0	228.00
£ / R On 15/03/2010 Currency Future	13.10	Call		670.00000	735	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		694.00000	626	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		651.00000	713	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		725.00000	654	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		633.00000	692	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		757.00000	683	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		615.00000	672	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		790.00000	714	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		582.00000	636	18.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		856.00000	777	18.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		520.00000	569	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		995.00000	911	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		467.00000	510	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,141.00000	1,052	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		454.00000	497	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,179.00000	1,088	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		442.00000	484	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,217.00000	1,125	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		431.00000	471	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,255.00000	1,163	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		409.00000	447	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,333.00000	1,238	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		378.00000	413	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,453.00000	1,355	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		388.00000	424	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,413.00000	1,316	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,091.00000	2,221	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		66.00000	62	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,946.00000	4,077	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		20.00000	18	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		493.00000	539	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,067.00000	980	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		756.00000	828	17.46	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		581.00000	519	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		566.00000	618	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		890.00000	810	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		289.00000	315	21.31	0.00	0	11,630.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.70	Put		1,913.00000	1,806	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		535.00000	585	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		959.00000	877	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		398.00000	435	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,373.00000	1,277	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		420.00000	459	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,294.00000	1,200	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		506.00000	554	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,031.00000	945	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		550.00000	601	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		924.00000	843	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		598.00000	654	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		823.00000	745	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		480.00000	524	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,104.00000	1,016	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,601.00000	3,733	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		26.00000	25	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,624.00000	2,755	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		49.00000	46	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,691.00000	1,809	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		115.00000	101	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		960.00000	1,046	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		385.00000	338	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		318.00000	347	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,742.00000	1,638	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		196.00000	215	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,621.00000	2,507	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		122.00000	133	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,546.00000	3,425	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		74.00000	83	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,499.00000	4,374	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,503.00000	3,635	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		28.00000	26	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,527.00000	2,657	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		51.00000	49	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,606.00000	1,723	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		130.00000	114	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		905.00000	987	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		430.00000	379	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		303.00000	330	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,827.00000	1,722	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		187.00000	205	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,711.00000	2,596	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		116.00000	127	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,641.00000	3,519	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.60	Call			70.00000	78	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,594.00000	4,469	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,405.00000	3,537	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			30.00000	28	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,430.00000	2,560	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			54.00000	51	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,523.00000	1,638	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			147.00000	129	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			853.00000	932	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			477.00000	423	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			178.00000	195	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,802.00000	2,686	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			111.00000	122	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,736.00000	3,613	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			66.00000	74	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,690.00000	4,565	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,308.00000	3,439	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			32.00000	30	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,333.00000	2,463	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			57.00000	54	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,441.00000	1,554	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			166.00000	146	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			803.00000	878	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			528.00000	470	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			276.00000	300	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,000.00000	1,892	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			169.00000	185	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,893.00000	2,777	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			107.00000	117	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,831.00000	3,708	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			62.00000	69	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,787.00000	4,661	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,161.00000	3,292	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			36.00000	33	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,188.00000	2,317	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			62.00000	59	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,323.00000	1,433	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			197.00000	174	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			734.00000	804	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			608.00000	545	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			257.00000	280	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,132.00000	2,022	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			157.00000	172	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,032.00000	2,914	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			100.00000	109	25.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.95	Put		3,974.00000	3,851	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		57.00000	63	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,931.00000	4,805	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,259.00000	3,390	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		33.00000	31	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,284.00000	2,414	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		59.00000	56	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,401.00000	1,513	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		176.00000	155	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		780.00000	853	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		554.00000	494	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		269.00000	293	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		2,044.00000	1,935	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		165.00000	181	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,939.00000	2,822	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		104.00000	114	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,879.00000	3,756	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		60.00000	67	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,835.00000	4,709	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,552.00000	3,684	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		27.00000	25	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,576.00000	2,706	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		50.00000	48	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,648.00000	1,766	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		122.00000	107	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		932.00000	1,016	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		407.00000	358	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		310.00000	338	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,784.00000	1,680	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		191.00000	210	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,666.00000	2,551	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		119.00000	130	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,593.00000	3,472	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		72.00000	80	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,546.00000	4,422	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,356.00000	3,488	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		31.00000	29	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,381.00000	2,511	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		56.00000	53	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,482.00000	1,596	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		156.00000	138	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		828.00000	905	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		502.00000	446	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		282.00000	307	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,956.00000	1,849	21.42	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	15.75	Call			173.00000	190	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,848.00000	2,731	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			109.00000	119	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,783.00000	3,661	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			64.00000	71	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,738.00000	4,613	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,454.00000	3,586	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			29.00000	27	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,478.00000	2,609	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			53.00000	50	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,564.00000	1,680	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			139.00000	122	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			879.00000	959	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			453.00000	401	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			296.00000	322	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,870.00000	1,764	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			182.00000	200	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,756.00000	2,641	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			114.00000	125	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,688.00000	3,566	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			68.00000	76	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,642.00000	4,517	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,210.00000	3,341	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			34.00000	32	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,236.00000	2,366	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			60.00000	57	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,362.00000	1,473	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			186.00000	164	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			263.00000	287	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,088.00000	1,978	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			161.00000	177	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,985.00000	2,868	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			102.00000	112	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,926.00000	3,803	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			59.00000	65	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,883.00000	4,757	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			480.00000	524	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,104.00000	1,016	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,798.00000	3,930	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			22.00000	21	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,819.00000	2,950	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			44.00000	42	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,864.00000	1,986	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			89.00000	77	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,079.00000	1,172	16.55	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	12.30	Put		303.00000	263	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		351.00000	383	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,575.00000	1,474	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		217.00000	238	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,442.00000	2,330	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		133.00000	146	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,358.00000	3,238	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		83.00000	93	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,308.00000	4,184	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		28.00000	30	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,252.00000	6,121	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		15.00000	17	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,240.00000	8,109	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,651.00000	3,782	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		25.00000	24	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,673.00000	2,804	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		47.00000	45	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,734.00000	1,853	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		108.00000	94	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		989.00000	1,076	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		363.00000	318	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		201.00000	221	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,576.00000	2,462	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		76.00000	85	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,451.00000	4,327	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		26.00000	28	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,401.00000	6,270	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		14.00000	16	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,388.00000	8,257	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		26.00000	28	27.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,500.00000	6,369	27.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		13.00000	15	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,488.00000	8,356	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		25.00000	27	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,550.00000	6,419	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		13.00000	14	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,537.00000	8,406	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		24.00000	26	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,699.00000	6,567	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		12.00000	13	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,686.00000	8,555	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		23.00000	25	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,798.00000	6,667	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		11.00000	12	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,785.00000	8,654	29.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.90	Call			23.00000	25	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,848.00000	6,716	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			11.00000	12	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,835.00000	8,703	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			23.00000	25	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,897.00000	6,766	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			10.00000	12	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,885.00000	8,753	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,064.00000	3,194	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			38.00000	36	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,246.00000	1,353	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			220.00000	195	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			691.00000	757	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			665.00000	598	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			150.00000	164	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,124.00000	3,006	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			54.00000	60	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,028.00000	4,901	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			22.00000	24	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,997.00000	6,865	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			10.00000	11	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,984.00000	8,852	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			24.00000	26	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,748.00000	6,617	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			11.00000	13	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,736.00000	8,604	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			25.00000	27	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,599.00000	6,468	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			12.00000	14	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,587.00000	8,455	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,700.00000	3,831	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			24.00000	23	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,722.00000	2,853	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			46.00000	44	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,777.00000	1,897	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			101.00000	88	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			1,018.00000	1,107	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			342.00000	299	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			206.00000	226	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,531.00000	2,418	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			79.00000	88	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,403.00000	4,279	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			27.00000	29	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,351.00000	6,220	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			14.00000	16	29.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.40	Put			8,339.00000	8,208	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,847.00000	3,979	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			22.00000	21	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,868.00000	2,999	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			43.00000	41	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,909.00000	2,031	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			83.00000	72	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			1,110.00000	1,205	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			284.00000	246	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			223.00000	244	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,397.00000	2,286	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			86.00000	96	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,260.00000	4,137	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			28.00000	30	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,202.00000	6,072	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			16.00000	18	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,190.00000	8,059	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,897.00000	4,028	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			21.00000	20	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,917.00000	3,048	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			42.00000	40	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,953.00000	2,076	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			78.00000	68	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			1,142.00000	1,238	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			266.00000	230	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			229.00000	251	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,353.00000	2,242	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			88.00000	99	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,213.00000	4,090	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			28.00000	31	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,153.00000	6,022	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			16.00000	18	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,141.00000	8,010	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,749.00000	3,881	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			23.00000	22	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,771.00000	2,901	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			45.00000	43	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,820.00000	1,941	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			95.00000	83	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			1,048.00000	1,139	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			322.00000	281	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			212.00000	232	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,486.00000	2,374	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			81.00000	90	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,355.00000	4,232	25.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.35	Call			27.00000	29	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,302.00000	6,171	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			15.00000	17	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,289.00000	8,158	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			26.00000	28	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,450.00000	6,319	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			14.00000	15	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,438.00000	8,307	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			3,015.00000	3,146	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			39.00000	37	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			2,043.00000	2,172	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			68.00000	64	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,208.00000	1,315	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			233.00000	206	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			146.00000	160	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,171.00000	3,052	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			52.00000	58	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,077.00000	4,950	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			22.00000	24	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,046.00000	6,915	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			9.00000	11	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,034.00000	8,902	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,966.00000	3,097	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			41.00000	38	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,998.00000	2,124	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			72.00000	66	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			1,175.00000	1,276	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			249.00000	218	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			143.00000	157	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,217.00000	3,098	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			51.00000	56	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,125.00000	4,998	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			22.00000	23	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,096.00000	6,965	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			9.00000	10	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,084.00000	8,952	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			3,112.00000	3,243	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			37.00000	35	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			2,139.00000	2,269	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			64.00000	60	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,284.00000	1,393	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			208.00000	184	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			712.00000	780	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			636.00000	571	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			153.00000	168	23.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.00	Put		3,078.00000	2,960	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		55.00000	62	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,980.00000	4,853	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		23.00000	24	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,947.00000	6,816	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		10.00000	11	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,934.00000	8,803	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		4,044.00000	4,174	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		18.00000	16	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		246.00000	268	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,221.00000	2,109	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		96.00000	105	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,070.00000	3,946	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		30.00000	34	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,005.00000	5,875	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		17.00000	19	29.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		7,992.00000	7,860	29.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		235.00000	256	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,309.00000	2,198	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		91.00000	101	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,165.00000	4,042	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		29.00000	32	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,103.00000	5,973	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		17.00000	18	29.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,091.00000	7,960	29.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		3,995.00000	4,125	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		19.00000	17	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		241.00000	262	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,265.00000	2,153	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		94.00000	103	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,118.00000	3,994	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		29.00000	33	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		6,054.00000	5,924	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		17.00000	19	29.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		8,042.00000	7,910	29.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.41790	13.27920		18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		844.00000	911	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		865.00000	794	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		826.00000	891	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		896.00000	823	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		807.00000	871	18.25	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		928.00000	853	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		790.00000	852	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		961.00000	884	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		756.00000	816	18.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.55	Put		1,027.00000	948	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		693.00000	748	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,164.00000	1,080	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		624.00000	673	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,345.00000	1,255	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		611.00000	659	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,382.00000	1,291	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		586.00000	632	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,457.00000	1,364	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		574.00000	619	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,495.00000	1,401	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		540.00000	583	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,611.00000	1,515	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		551.00000	595	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,572.00000	1,477	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		664.00000	717	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,235.00000	1,149	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		169.00000	184	24.82	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,390.00000	4,266	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		740.00000	798	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,061.00000	980	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		708.00000	764	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,129.00000	1,046	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		724.00000	781	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,095.00000	1,013	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		650.00000	702	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,271.00000	1,184	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		598.00000	645	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,419.00000	1,328	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		563.00000	607	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,534.00000	1,439	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		637.00000	687	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,308.00000	1,219	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		679.00000	732	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,199.00000	1,114	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		637.00000	687	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,308.00000	1,219	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		650.00000	702	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,271.00000	1,184	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		708.00000	764	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,129.00000	1,046	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		773.00000	834	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		994.00000	916	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		863.00000	932	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		834.00000	765	18.01	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 14/06/2010 Currency Future	14.60	Call			490.00000	528	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,811.00000	1,710	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,309.00000	1,406	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			380.00000	338	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,039.00000	1,119	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			610.00000	551	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			370.00000	400	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,441.00000	2,332	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			253.00000	273	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,323.00000	3,205	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			179.00000	194	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,249.00000	4,126	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			124.00000	135	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,195.00000	5,067	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,339.00000	1,441	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			360.00000	323	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,064.00000	1,145	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			584.00000	527	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			377.00000	407	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,398.00000	2,289	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			257.00000	278	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,278.00000	3,160	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			182.00000	197	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,203.00000	4,079	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			126.00000	137	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,147.00000	5,020	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,692.00000	4,829	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			13.00000	11	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,234.00000	3,370	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			55.00000	52	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,853.00000	1,972	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			174.00000	154	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			925.00000	998	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			746.00000	681	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			277.00000	299	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,098.00000	2,982	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			163.00000	177	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,483.00000	4,359	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			97.00000	105	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,917.00000	5,787	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			44.00000	50	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,365.00000	7,232	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,135.00000	5,273	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	5	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,672.00000	3,809	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.65	Put			43.00000	41	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,236.00000	2,370	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			106.00000	102	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,140.00000	1,226	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			511.00000	458	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			329.00000	356	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,699.00000	2,588	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			192.00000	207	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,062.00000	3,939	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			112.00000	122	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,483.00000	5,354	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			57.00000	64	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,928.00000	6,796	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,383.00000	5,521	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			4.00000	3	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,917.00000	4,054	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			38.00000	36	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,469.00000	2,603	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			90.00000	86	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,279.00000	1,372	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			400.00000	354	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			363.00000	393	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,483.00000	2,375	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			208.00000	225	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,829.00000	3,707	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			122.00000	133	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,243.00000	5,115	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			65.00000	73	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,686.00000	6,555	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,819.00000	3,956	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			40.00000	38	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,849.00000	2,983	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			70.00000	65	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,934.00000	2,055	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			155.00000	137	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,222.00000	1,312	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			443.00000	394	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			509.00000	549	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,730.00000	1,631	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			348.00000	377	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,569.00000	2,459	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			239.00000	259	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,460.00000	3,341	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,944.00000	3,078	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			65.00000	61	19.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.40	Call			2,016.00000	2,139	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			137.00000	121	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			530.00000	571	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,651.00000	1,553	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			248.00000	268	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,369.00000	3,250	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			175.00000	191	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,296.00000	4,173	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,966.00000	4,102	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			37.00000	34	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,992.00000	3,127	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			63.00000	59	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,058.00000	2,185	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			129.00000	117	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			166.00000	180	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,436.00000	4,312	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			462.00000	498	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,933.00000	1,830	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			316.00000	342	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,787.00000	2,674	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			219.00000	237	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,690.00000	3,569	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			154.00000	167	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,625.00000	4,499	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			421.00000	453	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,142.00000	2,035	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			287.00000	311	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,008.00000	2,893	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			201.00000	217	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,922.00000	3,799	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			141.00000	153	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,861.00000	4,735	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,575.00000	3,711	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			46.00000	44	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,611.00000	2,745	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			82.00000	77	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,735.00000	1,851	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			205.00000	183	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,088.00000	1,171	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			559.00000	503	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			385.00000	414	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,356.00000	2,246	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			262.00000	283	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,233.00000	3,115	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			185.00000	200	24.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.25	Put		4,156.00000	4,032	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		129.00000	140	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,099.00000	4,972	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,428.00000	3,565	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		49.00000	47	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,620.00000	1,734	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		241.00000	216	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,015.00000	1,094	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		636.00000	576	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,380.00000	3,516	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		51.00000	48	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,423.00000	2,556	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		93.00000	89	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,583.00000	1,696	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		254.00000	228	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		992.00000	1,069	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		663.00000	601	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		355.00000	385	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,526.00000	2,417	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		244.00000	263	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,414.00000	3,295	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		172.00000	187	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,343.00000	4,219	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		120.00000	130	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,291.00000	5,163	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,282.00000	3,419	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		53.00000	51	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,329.00000	2,463	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		100.00000	95	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,510.00000	1,620	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		281.00000	253	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		947.00000	1,022	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		718.00000	654	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		342.00000	370	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,612.00000	2,502	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		235.00000	254	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,506.00000	3,386	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		116.00000	126	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,387.00000	5,258	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,185.00000	3,321	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		56.00000	53	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,439.00000	1,547	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		310.00000	279	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		904.00000	976	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		775.00000	708	17.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.65	Call			227.00000	245	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,598.00000	3,477	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			160.00000	174	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,530.00000	4,406	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,477.00000	3,614	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			48.00000	46	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,517.00000	2,651	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			87.00000	83	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,658.00000	1,772	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			229.00000	205	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,624.00000	3,760	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			44.00000	42	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,658.00000	2,792	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			79.00000	75	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,774.00000	1,891	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			194.00000	173	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,114.00000	1,198	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			535.00000	480	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			392.00000	421	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,313.00000	2,203	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			267.00000	288	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,187.00000	3,071	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			188.00000	203	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,109.00000	3,985	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			131.00000	142	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,052.00000	4,924	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,658.00000	2,792	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			79.00000	75	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,774.00000	1,891	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			194.00000	173	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,114.00000	1,198	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			535.00000	480	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			392.00000	421	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,313.00000	2,203	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,331.00000	3,467	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			52.00000	49	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,376.00000	2,510	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			96.00000	92	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,546.00000	1,658	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			267.00000	240	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			969.00000	1,045	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			690.00000	627	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			118.00000	128	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,339.00000	5,210	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,282.00000	2,416	17.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.10	Put		103.00000	98	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,474.00000	1,584	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		295.00000	266	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		335.00000	363	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,656.00000	2,545	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		231.00000	250	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,552.00000	3,432	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		114.00000	124	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,435.00000	5,306	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,770.00000	3,907	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		41.00000	39	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,801.00000	2,935	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		72.00000	67	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,893.00000	2,013	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		164.00000	145	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,194.00000	1,283	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		465.00000	415	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		414.00000	445	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,184.00000	2,077	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		282.00000	305	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,053.00000	2,937	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		198.00000	214	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,969.00000	3,846	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		138.00000	150	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,909.00000	4,782	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		79.00000	88	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,349.00000	6,220	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		26.00000	30	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,297.00000	8,162	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,706.00000	2,840	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		77.00000	72	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,813.00000	1,931	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		184.00000	163	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		74.00000	84	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,445.00000	6,316	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		25.00000	28	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,396.00000	8,260	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		71.00000	79	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,541.00000	6,411	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		24.00000	27	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,495.00000	8,359	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,526.00000	3,663	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		47.00000	45	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,564.00000	2,698	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		85.00000	80	18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.80	Call			1,696.00000	1,812	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			217.00000	194	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			310.00000	336	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,831.00000	2,718	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			151.00000	164	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,672.00000	4,546	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			69.00000	77	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,590.00000	6,459	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			23.00000	26	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,544.00000	8,408	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,423.00000	2,556	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			93.00000	89	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,583.00000	1,696	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			254.00000	228	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			992.00000	1,069	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			663.00000	601	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			293.00000	317	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,964.00000	2,849	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			143.00000	156	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,814.00000	4,688	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			63.00000	71	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,734.00000	6,603	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			21.00000	24	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,692.00000	8,556	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			293.00000	317	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,964.00000	2,849	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			62.00000	69	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,783.00000	6,652	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			21.00000	23	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,742.00000	8,606	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			272.00000	294	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,142.00000	3,026	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			133.00000	145	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,004.00000	4,877	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			19.00000	22	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,890.00000	8,754	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,137.00000	3,273	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			58.00000	55	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,189.00000	2,323	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			110.00000	105	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,404.00000	1,511	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			325.00000	293	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			883.00000	954	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			804.00000	736	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			55.00000	62	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.20	Put		6,976.00000	6,844	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		19.00000	21	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,939.00000	8,803	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,040.00000	3,175	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		61.00000	58	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,100.00000	2,231	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		121.00000	113	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		52.00000	59	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,073.00000	6,941	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		18.00000	20	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,039.00000	8,902	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,088.00000	3,224	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		59.00000	56	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,143.00000	2,277	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		114.00000	109	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,370.00000	1,476	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		341.00000	308	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		54.00000	61	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,025.00000	6,893	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		18.00000	21	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,989.00000	8,853	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		136.00000	148	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,956.00000	4,830	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		58.00000	66	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,879.00000	6,748	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		20.00000	22	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,841.00000	8,704	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		298.00000	323	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,919.00000	2,805	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		146.00000	158	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,767.00000	4,641	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		22.00000	25	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,643.00000	8,507	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,868.00000	4,005	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		39.00000	37	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,897.00000	3,031	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		67.00000	63	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,975.00000	2,097	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		146.00000	129	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,250.00000	1,342	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		421.00000	374	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		83.00000	93	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,254.00000	6,125	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		28.00000	31	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,199.00000	8,063	26.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.40	Call			85.00000	95	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,206.00000	6,077	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			29.00000	32	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,149.00000	8,014	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,721.00000	3,858	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			42.00000	40	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,753.00000	2,887	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			74.00000	70	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,167.00000	1,254	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			488.00000	436	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			76.00000	86	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,397.00000	6,268	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			26.00000	29	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,346.00000	8,211	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			322.00000	349	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,743.00000	2,631	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			157.00000	170	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,578.00000	4,453	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			72.00000	81	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,493.00000	6,364	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			24.00000	27	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,445.00000	8,310	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			304.00000	329	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			2,875.00000	2,761	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			148.00000	161	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,719.00000	4,593	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			67.00000	75	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,638.00000	6,507	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			22.00000	25	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,593.00000	8,457	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			51.00000	58	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,122.00000	6,990	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			17.00000	20	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,088.00000	8,952	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			60.00000	68	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			6,831.00000	6,700	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			20.00000	23	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			8,791.00000	8,655	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			4,064.00000	4,198	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			35.00000	30	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			92.00000	100	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,063.00000	5,932	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			31.00000	35	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,002.00000	7,867	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			87.00000	97	26.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.35	Put		6,158.00000	6,029	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		29.00000	33	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,100.00000	7,965	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.19110	11.16100		15.68	2,003,206.90	179	21,312.00
€ / R On 14/09/2009 Currency Future	11.15	Call		134.00000	153	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		123.00000	112	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		114.00000	123	15.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		153.00000	131	15.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		98.00000	104	16.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		187.00000	163	16.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		84.00000	89	16.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		223.00000	198	16.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		46.00000	47	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		385.00000	356	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		62.00000	65	17.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		301.00000	273	17.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		40.00000	41	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		429.00000	400	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		34.00000	35	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		473.00000	444	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		53.00000	55	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		342.00000	314	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		30.00000	31	20.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		519.00000	489	20.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		62.00000	65	17.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		301.00000	273	17.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		201.00000	223	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		90.00000	82	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		134.00000	153	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		123.00000	112	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		238.00000	261	18.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		77.00000	70	18.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		166.00000	187	16.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		105.00000	96	16.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		30.00000	31	20.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		519.00000	489	20.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		26.00000	27	21.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		565.00000	536	21.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		34.00000	35	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		473.00000	444	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		5.00000	5	29.83	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,344.00000	1,314	29.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		72.00000	76	17.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		261.00000	235	17.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.45	Call			53.00000	55	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			342.00000	314	18.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			72.00000	76	17.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			261.00000	235	17.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			20.00000	20	22.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			659.00000	629	22.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			18.00000	18	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			707.00000	677	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			23.00000	23	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			612.00000	582	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			16.00000	16	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			755.00000	725	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			13.00000	13	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			852.00000	821	24.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			14.00000	14	23.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			803.00000	773	23.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			11.00000	11	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			900.00000	870	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			10.00000	10	25.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			949.00000	919	25.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			6.00000	6	28.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,245.00000	1,215	28.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			7.00000	7	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,146.00000	1,116	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			8.00000	7	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,097.00000	1,066	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			6.00000	5	29.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,295.00000	1,264	29.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			4.00000	4	30.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,443.00000	1,413	30.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			4.00000	4	31.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,493.00000	1,463	31.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			3.00000	3	33.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,642.00000	1,612	33.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			3.00000	2	35.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,842.00000	1,811	35.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			2.00000	2	37.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,041.00000	2,011	37.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			2.00000	2	36.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,991.00000	1,961	36.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			2.00000	2	36.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,991.00000	1,961	36.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1.00000	1	38.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,340.00000	2,310	38.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1.00000	1	38.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Put			2,390.00000	2,360	38.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1.00000	1	38.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,290.00000	2,260	38.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1.00000	1	38.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,240.00000	2,210	38.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			1.00000	1	38.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,190.00000	2,160	38.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			1.00000	1	38.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,190.00000	2,160	38.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			2.00000	2	37.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,091.00000	2,061	37.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1.00000	1	39.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,540.00000	2,510	39.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1.00000	0	39.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,690.00000	2,659	39.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	40.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,739.00000	2,709	40.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1.00000	1	39.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,440.00000	2,410	39.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			2.00000	2	37.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,141.00000	2,110	37.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			2.00000	2	37.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,141.00000	2,110	37.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1.00000	1	38.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,240.00000	2,210	38.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			3.00000	2	35.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,892.00000	1,861	35.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1.00000	1	39.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,590.00000	2,559	39.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1.00000	1	39.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,490.00000	2,460	39.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	40.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,739.00000	2,709	40.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	40.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,789.00000	2,759	40.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	40.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,839.00000	2,809	40.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	40.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,939.00000	2,909	40.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1.00000	0	39.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,640.00000	2,609	39.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			2.00000	2	36.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,941.00000	1,911	36.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	41.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,039.00000	3,009	41.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	43.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,689.00000	3,659	43.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1.00000	0	39.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,640.00000	2,609	39.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	40.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,939.00000	2,909	40.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	41.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,139.00000	3,109	41.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	42.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,239.00000	3,209	42.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	0	42.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,339.00000	3,309	42.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	42.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,439.00000	3,409	42.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1.00000	1	39.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,440.00000	2,410	39.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	41.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,139.00000	3,109	41.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	42.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,239.00000	3,209	42.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			4.00000	4	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,543.00000	1,512	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			3.00000	3	33.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,642.00000	1,612	33.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			3.00000	3	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,742.00000	1,712	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1.00000	1	38.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,390.00000	2,360	38.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	40.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,889.00000	2,859	40.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	41.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,989.00000	2,959	41.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	41.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,089.00000	3,059	41.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			2.00000	2	36.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,941.00000	1,911	36.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			3.00000	3	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,742.00000	1,712	34.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			3.00000	3	33.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,692.00000	1,662	33.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			3.00000	3	34.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,792.00000	1,762	34.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1.00000	0	39.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,690.00000	2,659	39.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			3.00000	2	35.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Put			1,892.00000	1,861	35.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1.00000	1	39.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,490.00000	2,460	39.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			4.00000	3	32.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,593.00000	1,562	32.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			4.00000	4	30.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,443.00000	1,413	30.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			7.00000	6	28.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,196.00000	1,165	28.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			5.00000	4	30.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,394.00000	1,363	30.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			9.00000	9	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			998.00000	968	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			7.00000	6	28.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,196.00000	1,165	28.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			3.00000	3	33.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,692.00000	1,662	33.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			10.00000	10	25.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			949.00000	919	25.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			9.00000	8	26.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,048.00000	1,017	26.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			9.00000	9	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			998.00000	968	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			4.00000	4	31.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,493.00000	1,463	31.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,761.00000	4,791	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,261.00000	3,291	39.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	39.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,761.00000	1,791	32.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	32.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			317.00000	343	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			56.00000	51	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	45.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,239.00000	4,209	45.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	48.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,739.00000	5,709	48.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	52.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,239.00000	7,209	52.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,061.00000	5,091	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,561.00000	3,591	41.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	41.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,061.00000	2,091	33.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	33.76	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	10.60	Call			585.00000	613	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			24.00000	22	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	44.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,939.00000	3,909	44.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	47.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,439.00000	5,409	47.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	51.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,939.00000	6,909	51.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,211.00000	5,241	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,711.00000	3,741	42.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	42.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,211.00000	2,241	34.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	34.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			727.00000	756	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			16.00000	14	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			0.00000	0	44.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,789.00000	3,759	44.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	47.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,289.00000	5,259	47.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	51.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,789.00000	6,759	51.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			16.00000	16	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			755.00000	725	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			18.00000	18	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			707.00000	677	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			277.00000	301	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			66.00000	60	18.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			447.00000	474	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			36.00000	33	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			359.00000	385	20.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			48.00000	44	20.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			492.00000	520	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			31.00000	29	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			403.00000	429	20.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			42.00000	38	20.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,161.00000	4,191	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,161.00000	3,191	38.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	38.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,161.00000	2,191	34.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	34.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,165.00000	1,195	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			4.00000	4	29.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			0.00000	0	44.38	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	15.00	Put		3,839.00000	3,809	44.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call		0.00000	0	48.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put		5,839.00000	5,809	48.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call		0.00000	0	53.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put		7,839.00000	7,809	53.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call		4,011.00000	4,041	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		3,011.00000	3,041	37.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	37.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		2,011.00000	2,041	33.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	33.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		1,019.00000	1,047	28.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		8.00000	6	28.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	0	44.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		3,989.00000	3,959	44.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		0.00000	0	49.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		5,989.00000	5,959	49.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	54.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,989.00000	7,959	54.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		3,911.00000	3,941	43.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	43.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		2,911.00000	2,941	36.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	36.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		1,911.00000	1,941	33.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		0.00000	0	33.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		921.00000	950	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		10.00000	9	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		0.00000	0	45.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		4,089.00000	4,059	45.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		0.00000	0	49.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		6,089.00000	6,059	49.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		8,089.00000	8,059	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		3,861.00000	3,891	43.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	43.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		2,861.00000	2,891	36.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	36.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		1,861.00000	1,891	32.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		0.00000	0	32.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		872.00000	901	27.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		11.00000	10	27.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		0.00000	0	45.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		4,139.00000	4,109	45.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		0.00000	0	49.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		6,139.00000	6,109	49.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,139.00000	8,109	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,661.00000	3,691	42.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	42.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,661.00000	2,691	35.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	35.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,662.00000	1,692	31.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			1.00000	0	31.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			679.00000	708	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			18.00000	16	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	45.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,339.00000	4,309	45.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	49.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,339.00000	6,309	49.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,339.00000	8,309	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,611.00000	3,641	41.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	41.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,611.00000	2,641	35.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	35.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,612.00000	1,642	31.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			1.00000	1	31.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			632.00000	660	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			21.00000	19	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	45.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,389.00000	4,359	45.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	50.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,389.00000	6,359	50.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,389.00000	8,359	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,561.00000	2,591	35.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	35.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,562.00000	1,592	31.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			1.00000	1	31.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	45.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,439.00000	4,409	45.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	50.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,439.00000	6,409	50.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,439.00000	8,409	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,461.00000	3,491	40.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	40.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,461.00000	2,491	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,462.00000	1,492	30.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.70	Put		1.00000	1	30.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call		0.00000	0	46.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put		4,539.00000	4,509	46.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call		0.00000	0	50.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put		6,539.00000	6,509	50.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call		0.00000	0	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put		8,539.00000	8,509	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call		3,511.00000	3,541	41.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	41.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call		2,511.00000	2,541	35.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put		0.00000	0	35.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call		1,512.00000	1,542	31.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put		1.00000	1	31.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call		538.00000	566	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put		27.00000	25	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call		0.00000	0	46.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put		4,489.00000	4,459	46.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		0.00000	0	50.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,489.00000	6,459	50.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,489.00000	8,459	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		3,761.00000	3,791	42.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	42.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call		2,761.00000	2,791	36.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put		0.00000	0	36.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call		775.00000	804	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put		14.00000	13	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call		0.00000	0	49.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put		6,239.00000	6,209	49.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put		8,239.00000	8,209	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		3,961.00000	3,991	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		2,961.00000	2,991	37.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		0.00000	0	37.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		1,961.00000	1,991	33.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	33.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		970.00000	999	28.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		9.00000	8	28.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		0.00000	0	45.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		4,039.00000	4,009	45.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		0.00000	0	49.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		6,039.00000	6,009	49.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		8,039.00000	8,009	54.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.05	Call		4,111.00000	4,141	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,111.00000	3,141	38.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	38.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,111.00000	2,141	33.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	0	33.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,116.00000	1,145	29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		5.00000	4	29.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		0.00000	0	44.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,889.00000	3,859	44.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		0.00000	0	48.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,889.00000	5,859	48.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	54.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,889.00000	7,859	54.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		2,711.00000	2,741	36.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	36.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call		1,711.00000	1,741	32.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	32.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		0.00000	0	45.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		4,289.00000	4,259	45.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		0.00000	0	49.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		6,289.00000	6,259	49.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	54.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		8,289.00000	8,259	54.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.38160	11.34980		16.90	136,579.20	12	13,565.00
€ / R On 14/12/2009 Currency Future	11.35	Call		412.00000	421	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		412.00000	390	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		393.00000	399	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		443.00000	417	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		143.00000	144	20.74	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,294.00000	1,263	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		356.00000	362	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		507.00000	480	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		294.00000	298	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		644.00000	616	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		324.00000	328	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		574.00000	546	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		281.00000	284	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		681.00000	652	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		268.00000	271	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		718.00000	689	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		309.00000	313	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		609.00000	581	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		244.00000	246	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		794.00000	765	18.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.20	Call		186.00000	187	19.69	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,036.00000	1,005	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		26.00000	25	26.05	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,276.00000	3,244	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		460.00000	470	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		360.00000	338	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		374.00000	380	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		474.00000	448	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		485.00000	496	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		335.00000	314	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		255.00000	258	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		756.00000	727	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		435.00000	445	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		386.00000	364	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		340.00000	344	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		540.00000	513	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		222.00000	224	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		872.00000	843	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		212.00000	214	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		913.00000	883	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		203.00000	205	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		953.00000	923	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		233.00000	235	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		833.00000	803	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		194.00000	196	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		994.00000	964	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		178.00000	179	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,078.00000	1,047	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		137.00000	138	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,338.00000	1,307	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		149.00000	150	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,250.00000	1,219	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		156.00000	157	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,206.00000	1,175	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		127.00000	127	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,427.00000	1,396	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		122.00000	122	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,472.00000	1,441	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		117.00000	117	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,517.00000	1,486	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		112.00000	113	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,563.00000	1,531	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		97.00000	97	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,747.00000	1,715	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		84.00000	84	23.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.20	Put		1,934.00000	1,902	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		72.00000	73	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,122.00000	2,092	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		78.00000	78	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,028.00000	1,997	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		75.00000	76	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,075.00000	2,044	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		75.00000	76	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,075.00000	2,044	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		57.00000	58	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,358.00000	2,327	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		55.00000	56	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,405.00000	2,374	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		60.00000	61	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,310.00000	2,279	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		63.00000	64	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,263.00000	2,232	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		66.00000	67	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,216.00000	2,185	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		63.00000	64	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,263.00000	2,232	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		69.00000	70	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,169.00000	2,138	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		48.00000	49	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,548.00000	2,517	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		81.00000	81	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,981.00000	1,949	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		21.00000	21	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,521.00000	3,489	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		53.00000	53	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,453.00000	2,422	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		44.00000	44	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,644.00000	2,613	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		40.00000	41	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,741.00000	2,709	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		37.00000	37	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,837.00000	2,806	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		34.00000	34	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,934.00000	2,903	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		78.00000	78	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,028.00000	1,997	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		72.00000	73	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,122.00000	2,092	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		50.00000	51	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,500.00000	2,469	24.60	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 14/12/2009 Currency Future	13.90	Call			46.00000	46	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,596.00000	2,565	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			42.00000	43	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,692.00000	2,661	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			93.00000	93	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,793.00000	1,762	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			87.00000	87	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,887.00000	1,855	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			57.00000	58	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,358.00000	2,327	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			87.00000	87	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,887.00000	1,855	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			48.00000	49	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,548.00000	2,517	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			90.00000	90	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,840.00000	1,808	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			50.00000	51	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,500.00000	2,469	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			46.00000	46	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,596.00000	2,565	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			39.00000	39	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,789.00000	2,757	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			40.00000	41	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,741.00000	2,709	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			100.00000	101	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,700.00000	1,669	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			104.00000	105	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,654.00000	1,623	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			90.00000	90	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,840.00000	1,808	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			60.00000	61	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,310.00000	2,279	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			104.00000	105	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,654.00000	1,623	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			108.00000	109	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,608.00000	1,577	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			93.00000	93	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,793.00000	1,762	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			132.00000	133	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,382.00000	1,351	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			163.00000	164	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,163.00000	1,132	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			127.00000	127	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,427.00000	1,396	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			170.00000	171	20.04	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	12.30	Put			1,120.00000	1,090	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			156.00000	157	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,206.00000	1,175	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			132.00000	133	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,382.00000	1,351	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			829.00000	847	15.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			129.00000	116	15.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			511.00000	522	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			311.00000	291	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			25.00000	24	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,325.00000	3,293	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			983.00000	1,004	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			83.00000	73	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			626.00000	640	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			226.00000	208	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			23.00000	23	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,423.00000	3,391	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,828.00000	1,858	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			28.00000	26	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			567.00000	579	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			267.00000	248	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			13.00000	12	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,213.00000	4,181	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			6.00000	6	31.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,706.00000	5,674	31.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			3.00000	3	34.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,203.00000	7,171	34.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,121.00000	2,151	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			21.00000	19	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			758.00000	774	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			158.00000	143	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			15.00000	15	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,916.00000	3,884	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			7.00000	7	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,407.00000	5,375	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			3.00000	3	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,904.00000	6,872	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			186.00000	187	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,036.00000	1,005	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,267.00000	2,297	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			17.00000	16	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			866.00000	885	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			116.00000	104	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			17.00000	17	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,768.00000	3,735	26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.60	Call		7.00000	7	30.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,258.00000	5,226	30.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		4.00000	4	33.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,754.00000	6,722	33.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,554.00000	3,585	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		4.00000	3	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,562.00000	2,593	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		12.00000	11	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,586.00000	1,615	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		36.00000	34	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		723.00000	739	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		173.00000	158	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		22.00000	22	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,472.00000	3,440	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		11.00000	11	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,461.00000	4,429	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,653.00000	3,685	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		3.00000	3	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,661.00000	2,691	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		11.00000	10	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,683.00000	1,712	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		33.00000	30	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		793.00000	810	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		143.00000	129	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		24.00000	23	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,374.00000	3,342	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		12.00000	11	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,362.00000	4,330	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,703.00000	3,734	29.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		3.00000	3	29.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,710.00000	2,741	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		10.00000	9	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,731.00000	1,761	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		31.00000	29	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		12.00000	12	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,312.00000	4,280	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,454.00000	3,485	28.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		4.00000	4	28.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,463.00000	2,494	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		14.00000	12	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,490.00000	1,519	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		40.00000	37	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		657.00000	672	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		208.00000	190	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		20.00000	20	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 14/12/2009 Currency Future	14.90	Put		3,570.00000	3,538	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		10.00000	10	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,561.00000	4,529	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,355.00000	3,386	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		5.00000	4	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,365.00000	2,396	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		15.00000	14	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,394.00000	1,423	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		45.00000	41	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		596.00000	609	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		246.00000	228	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		19.00000	18	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,669.00000	3,637	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		10.00000	10	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,660.00000	4,628	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,255.00000	3,286	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		5.00000	5	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,299.00000	1,327	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		50.00000	46	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		538.00000	550	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		288.00000	269	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		9.00000	9	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,760.00000	4,728	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,305.00000	3,336	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		5.00000	5	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,316.00000	2,347	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		16.00000	15	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,347.00000	1,375	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		47.00000	43	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		18.00000	18	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,718.00000	3,686	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		10.00000	9	29.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,710.00000	4,678	29.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,504.00000	3,535	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		4.00000	4	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,513.00000	2,543	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		13.00000	12	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,538.00000	1,567	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		38.00000	35	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		690.00000	705	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		190.00000	174	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		11.00000	10	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,511.00000	4,479	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,603.00000	3,635	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		4.00000	3	29.31	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	8.75	Call			2,611.00000	2,642	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			11.00000	10	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,634.00000	1,664	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			34.00000	32	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			11.00000	11	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,412.00000	4,379	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,753.00000	3,784	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			3.00000	3	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,759.00000	2,790	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			10.00000	9	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,779.00000	1,809	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			30.00000	28	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			12.00000	12	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,263.00000	4,230	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,753.00000	3,784	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			3.00000	3	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,852.00000	3,884	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			3.00000	2	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,858.00000	2,889	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			8.00000	8	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,877.00000	1,907	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			27.00000	25	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			943.00000	964	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			94.00000	82	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			28.00000	28	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,178.00000	3,146	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			13.00000	13	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,163.00000	4,131	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,052.00000	4,083	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	2	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,057.00000	3,088	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			7.00000	6	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,072.00000	2,102	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			22.00000	20	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,112.00000	1,139	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			62.00000	57	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			33.00000	33	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,983.00000	2,951	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			15.00000	15	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,965.00000	3,933	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,151.00000	4,183	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,156.00000	3,187	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			6.00000	5	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,169.00000	2,199	22.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.20	Put		20.00000	18	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,205.00000	1,233	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		55.00000	51	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		36.00000	36	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,886.00000	2,854	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		16.00000	16	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,866.00000	3,834	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		6.00000	5	31.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,856.00000	5,824	31.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		2.00000	2	35.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,852.00000	7,821	35.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		6.00000	5	31.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,956.00000	5,924	31.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	2	35.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,952.00000	7,920	35.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,952.00000	3,984	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		2.00000	2	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,957.00000	2,988	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		8.00000	7	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,974.00000	2,004	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		24.00000	23	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,024.00000	1,046	15.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		74.00000	64	15.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		14.00000	14	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,064.00000	4,032	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		5.00000	5	32.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,055.00000	6,023	32.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	2	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,052.00000	8,020	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		5.00000	5	32.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,155.00000	6,123	32.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,152.00000	8,120	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		5.00000	4	32.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,305.00000	6,273	32.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	2	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,302.00000	8,270	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		4.00000	4	32.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,405.00000	6,373	32.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		1.00000	1	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,402.00000	8,370	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		4.00000	4	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,554.00000	6,522	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		1.00000	1	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,551.00000	8,520	35.56	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	17.85	Call			4.00000	4	32.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,504.00000	6,472	32.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,502.00000	8,470	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			5.00000	5	32.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,255.00000	6,223	32.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			2.00000	2	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,252.00000	8,220	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,101.00000	4,133	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			2.00000	1	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,106.00000	3,137	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			6.00000	6	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,158.00000	1,186	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			59.00000	54	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			6.00000	5	31.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,906.00000	5,874	31.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			2.00000	2	35.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,902.00000	7,870	35.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			4,002.00000	4,033	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			2.00000	2	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			3,007.00000	3,038	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			7.00000	6	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			2,023.00000	2,053	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			23.00000	21	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			1,065.00000	1,092	15.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			66.00000	60	15.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			14.00000	14	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,015.00000	3,982	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			5.00000	5	32.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,006.00000	5,974	32.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			2.00000	2	35.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,002.00000	7,970	35.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,902.00000	3,934	30.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			2.00000	2	30.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,908.00000	2,939	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			8.00000	7	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,925.00000	1,956	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			26.00000	24	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			14.00000	13	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,114.00000	4,082	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			5.00000	5	32.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,105.00000	6,073	32.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			2.00000	2	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,102.00000	8,070	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			4.00000	4	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.80	Put		6,454.00000	6,422	32.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,452.00000	8,420	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		4.00000	4	32.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,355.00000	6,323	32.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		2.00000	2	35.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,352.00000	8,320	35.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.56660	11.53370		17.61	0.00	0	1,398.00
€ / R On 15/03/2010 Currency Future	11.55	Call		594.00000	600	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		611.00000	583	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		576.00000	581	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		642.00000	614	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		616.00000	622	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		582.00000	555	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		540.00000	545	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		707.00000	678	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		492.00000	495	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		808.00000	779	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		507.00000	511	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		774.00000	745	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		477.00000	480	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		843.00000	814	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		462.00000	466	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		879.00000	849	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		448.00000	451	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		915.00000	885	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		422.00000	425	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		988.00000	958	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		638.00000	644	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		554.00000	528	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		316.00000	317	20.48	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,382.00000	1,350	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		868.00000	880	16.82	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		334.00000	314	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		660.00000	668	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		527.00000	501	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		435.00000	438	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		951.00000	921	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		540.00000	545	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		707.00000	678	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		684.00000	692	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		500.00000	475	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		523.00000	528	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		740.00000	711	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		410.00000	412	19.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.15	Put			1,026.00000	995	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			398.00000	400	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,064.00000	1,033	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			386.00000	388	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,102.00000	1,071	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,302.00000	3,333	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			18.00000	17	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,321.00000	2,353	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			37.00000	36	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,405.00000	1,429	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			121.00000	112	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			733.00000	742	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			449.00000	425	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			225.00000	226	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,941.00000	1,909	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			137.00000	137	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,853.00000	2,821	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			89.00000	89	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,805.00000	3,772	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			47.00000	47	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,763.00000	4,730	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,351.00000	3,383	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			17.00000	16	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,370.00000	2,401	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			36.00000	35	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,447.00000	1,472	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			114.00000	106	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			758.00000	768	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			424.00000	401	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			231.00000	231	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,897.00000	1,865	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			140.00000	141	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,807.00000	2,774	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			90.00000	90	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,757.00000	3,724	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			49.00000	48	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,715.00000	4,682	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,449.00000	3,481	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			16.00000	15	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,467.00000	2,499	20.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			34.00000	32	20.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,533.00000	1,560	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			100.00000	93	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			811.00000	823	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			378.00000	356	16.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.10	Call			242.00000	243	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,809.00000	1,776	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			147.00000	148	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,714.00000	2,681	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			94.00000	94	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,660.00000	3,628	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			52.00000	52	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,619.00000	4,586	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,499.00000	3,531	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			15.00000	14	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,516.00000	2,548	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			33.00000	31	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,577.00000	1,604	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			93.00000	87	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			839.00000	851	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			356.00000	334	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			249.00000	249	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,765.00000	1,733	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			151.00000	151	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,667.00000	2,635	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			96.00000	96	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,612.00000	3,580	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			54.00000	54	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,571.00000	4,538	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,400.00000	3,432	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			16.00000	15	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,419.00000	2,450	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			35.00000	34	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,490.00000	1,516	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			106.00000	99	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			784.00000	795	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			401.00000	378	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			236.00000	237	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,853.00000	1,820	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			144.00000	144	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,760.00000	2,728	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			92.00000	92	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,708.00000	3,676	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			50.00000	50	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,667.00000	4,634	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,647.00000	3,679	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			13.00000	12	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,663.00000	2,695	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			29.00000	28	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,710.00000	1,738	17.38	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	9.90	Put		76.00000	72	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		927.00000	941	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		294.00000	275	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		269.00000	269	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,635.00000	1,603	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		163.00000	163	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,529.00000	2,497	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		102.00000	102	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,469.00000	3,436	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		61.00000	61	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,427.00000	4,394	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,746.00000	3,778	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		12.00000	11	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,761.00000	2,793	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		28.00000	26	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,800.00000	1,829	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		66.00000	63	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		990.00000	1,005	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		256.00000	239	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		283.00000	284	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,550.00000	1,518	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		171.00000	172	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,438.00000	2,405	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		107.00000	107	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,373.00000	3,340	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		66.00000	66	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,332.00000	4,299	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,696.00000	3,728	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		12.00000	12	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,712.00000	2,744	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		28.00000	27	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,755.00000	1,784	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		71.00000	67	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		958.00000	973	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		274.00000	256	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		276.00000	277	21.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,592.00000	1,560	21.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		167.00000	167	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,483.00000	2,451	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		104.00000	105	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,421.00000	3,388	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		63.00000	63	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,380.00000	4,347	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,548.00000	3,580	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		14.00000	13	24.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.00	Call			2,565.00000	2,597	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			32.00000	30	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,621.00000	1,648	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			87.00000	82	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			255.00000	256	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,721.00000	1,689	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			155.00000	155	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,621.00000	2,589	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			98.00000	98	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,564.00000	3,532	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			57.00000	56	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,523.00000	4,490	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,597.00000	3,629	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			14.00000	13	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,614.00000	2,646	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			30.00000	29	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,665.00000	1,693	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			81.00000	77	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			897.00000	910	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			313.00000	294	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			262.00000	262	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,678.00000	1,646	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			159.00000	159	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,575.00000	2,543	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			100.00000	100	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,516.00000	3,484	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			59.00000	59	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,475.00000	4,442	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,795.00000	3,827	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			11.00000	10	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,810.00000	2,842	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			27.00000	26	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,845.00000	1,875	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			62.00000	59	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,022.00000	1,038	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			238.00000	222	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			291.00000	292	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,507.00000	1,475	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			176.00000	176	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,392.00000	2,360	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			109.00000	109	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,325.00000	3,293	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			68.00000	68	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,284.00000	4,251	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,844.00000	3,877	25.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.70	Put		11.00000	10	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,859.00000	2,891	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		26.00000	25	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,891.00000	1,921	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		57.00000	55	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,055.00000	1,072	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		222.00000	206	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		299.00000	300	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,465.00000	1,433	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		181.00000	181	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,347.00000	2,314	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		112.00000	112	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,278.00000	3,245	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		71.00000	71	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,237.00000	4,204	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,042.00000	4,074	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		8.00000	8	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,056.00000	3,088	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		22.00000	21	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,078.00000	2,110	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		44.00000	43	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,199.00000	1,219	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		165.00000	153	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		334.00000	335	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,300.00000	1,269	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		200.00000	200	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,166.00000	2,134	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		122.00000	122	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,088.00000	3,056	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		80.00000	80	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,047.00000	4,014	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,190.00000	4,222	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	6	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,203.00000	3,235	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		20.00000	19	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,224.00000	2,255	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		40.00000	39	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,321.00000	1,344	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		137.00000	127	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		364.00000	366	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,180.00000	1,149	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		214.00000	215	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,031.00000	1,998	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		131.00000	131	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,947.00000	2,914	24.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.35	Call		85.00000	85	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,901.00000	3,869	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		20.00000	19	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,836.00000	5,803	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		10.00000	10	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,826.00000	7,793	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		17.00000	17	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,984.00000	5,950	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		10.00000	9	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,976.00000	7,943	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,944.00000	3,976	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		10.00000	9	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,958.00000	2,990	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		24.00000	23	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,983.00000	2,014	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		50.00000	48	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,124.00000	1,142	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		190.00000	176	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		190.00000	191	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,257.00000	2,224	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		76.00000	76	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,142.00000	4,109	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		16.00000	16	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,083.00000	6,049	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		9.00000	9	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,075.00000	8,042	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		16.00000	16	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,182.00000	6,149	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		9.00000	8	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,175.00000	8,142	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,696.00000	3,728	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		12.00000	12	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		15.00000	15	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,331.00000	6,298	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		8.00000	7	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,324.00000	8,291	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		15.00000	14	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,431.00000	6,398	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		7.00000	7	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,424.00000	8,390	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		14.00000	14	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,580.00000	6,547	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		7.00000	6	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,573.00000	8,540	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		14.00000	14	27.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	18.05	Put		6,530.00000	6,497	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		7.00000	7	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,523.00000	8,490	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		15.00000	15	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,282.00000	6,248	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		8.00000	8	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,274.00000	8,241	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,091.00000	4,124	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		8.00000	7	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,105.00000	3,137	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		21.00000	20	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,127.00000	2,158	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		43.00000	41	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,239.00000	1,260	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		156.00000	144	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		205.00000	205	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,121.00000	2,089	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		82.00000	82	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,998.00000	3,965	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		18.00000	18	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,934.00000	5,901	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		10.00000	9	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,926.00000	7,893	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,141.00000	4,173	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		7.00000	6	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,154.00000	3,186	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		20.00000	19	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,175.00000	2,207	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		41.00000	40	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,280.00000	1,302	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		146.00000	135	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		209.00000	210	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,076.00000	2,043	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		83.00000	84	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,950.00000	3,917	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		19.00000	19	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,885.00000	5,852	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		10.00000	10	29.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,876.00000	7,843	29.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,993.00000	4,025	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		9.00000	9	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,007.00000	3,039	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		23.00000	22	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,030.00000	2,061	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		46.00000	45	18.04	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	10.55	Call			1,159.00000	1,178	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			176.00000	162	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			195.00000	196	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,212.00000	2,179	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			79.00000	79	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,095.00000	4,062	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			17.00000	16	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,033.00000	6,000	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			9.00000	9	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,026.00000	7,993	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			16.00000	15	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,232.00000	6,199	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			8.00000	8	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,225.00000	8,191	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			14.00000	14	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,481.00000	6,447	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			7.00000	7	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,473.00000	8,440	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			15.00000	15	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,381.00000	6,348	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			7.00000	7	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,374.00000	8,341	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,894.00000	3,926	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			10.00000	10	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,909.00000	2,940	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			25.00000	24	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,937.00000	1,968	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			53.00000	51	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,089.00000	1,107	16.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			206.00000	190	16.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			558.00000	562	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			674.00000	646	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			185.00000	186	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,302.00000	2,269	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			73.00000	73	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,190.00000	4,157	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			16.00000	16	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,132.00000	6,099	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			9.00000	9	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,125.00000	8,092	30.11	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.10300		249.03800		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			298.21900		297.66700		0.00	26,839,710.00	9	757.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 04/02/2010 Index Future		303.69000	303.13300		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future		127.73900	127.58500		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future		130.08200	129.92800		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		300.01500	299.48100		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi		305.51800	304.98050		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		362.40500	362.40500		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap		7.37486	7.39307		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.54400	8.60000		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.12400	8.16800		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.39800	8.45400		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.63400	8.69100		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.58000	8.63500		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.56400	8.62000		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.88900	6.89300		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		6.92400	6.92900		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.06300	7.07200		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.35800	7.39900		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.67800	7.70000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.56400	7.58100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		7.78500	7.80700		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.38300	8.44200		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.51000	8.57400		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		8.52500	8.58200		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		8.57400	8.63300		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
JROD On 30/09/2009 jRod				7.02200	7.02700		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod				6.99900	7.00500		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod				7.11000	7.11800		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				7.16600	7.17200		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future				288.36300	287.72100		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				293.65300	293.00400		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.44400	7.46700		0.95	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			5.00000	5	0.91	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			780.00000	762	0.91	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.47000	7.50500		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			713.00000	751	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			283.00000	258	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.29500	8.33000		7.00	0.00	0	6,733.00
R157 On 05/11/2009 Bond Future	7.50	Call			213.00000	230	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,649.00000	4,483	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.36300	8.39900		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			977.00000	1,024	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,281.00000	4,147	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.38900	8.42700		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,810.00000	2,902	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,460.00000	2,370	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.37200	8.41200		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,873.00000	3,978	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,331.00000	2,252	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.86900	8.91200		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,208.00000	3,423	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,368.00000	2,170	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,067.00000	2,226	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,637.00000	3,382	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			55.00000	62	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,901.00000	14,494	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			142.00000	158	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,158.00000	11,761	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.91100	8.95500		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			1,767.00000	1,875	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			8,750.00000	8,440	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future				8.93500	8.98000		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,369.00000	5,584	13.75	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 06/05/2010 Bond Future	9.00	Put			5,181.00000	4,974	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.94100		8.98700		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			7,199.00000	7,446	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,794.00000	4,612	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.34700		8.39200		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			129.00000	144	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,894.00000	3,724	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.40600		8.45300		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			448.00000	481	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,301.00000	4,149	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.42600		8.47500		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,102.00000	2,195	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,008.00000	1,915	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.40300		8.45500		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,363.00000	3,482	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,419.00000	1,350	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.79700		8.83000		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			99.00000	105	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,723.00000	7,549	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.86100		8.89700		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,253.00000	1,304	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,050.00000	4,910	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.89400		8.93100		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,517.00000	3,613	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,160.00000	3,065	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.89800		8.93600		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			4,764.00000	4,871	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,192.00000	3,107	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.80000		8.83300		12.28	0.00	0	2,566.00
R204 On 05/11/2009 Bond Future	7.50	Call			106.00000	112	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,507.00000	8,316	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.85500		8.88900		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,390.00000	1,443	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,523.00000	5,377	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.88500		8.92100		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,898.00000	4,002	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,448.00000	3,346	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.89100		8.92800		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			4,931.00000	5,049	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,149.00000	3,059	10.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/11/2009 Bond Future			8.38500	8.42000		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call		103.00000	112	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,291.00000	3,181	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.45400	8.49100		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		371.00000	391	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		3,626.00000	3,527	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.48500	8.52400		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		2,076.00000	2,141	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,391.00000	1,337	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.46600	8.50800		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		2,571.00000	2,645	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		1,173.00000	1,126	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.91700	8.94000		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call		79.00000	82	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		9,467.00000	9,329	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.97000	8.99400		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		1,346.00000	1,381	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		5,954.00000	5,844	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.00400	9.02800		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		4,514.00000	4,588	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		3,219.00000	3,151	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.01600	9.04000		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		5,552.00000	5,633	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		2,937.00000	2,879	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.92500	8.95800		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call		91.00000	98	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		8,180.00000	7,978	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.97600	9.01000		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,546.00000	1,611	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		4,789.00000	4,643	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.00500	9.04000		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		4,204.00000	4,322	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,933.00000	2,836	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.01300	9.04900		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		5,617.00000	5,748	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,950.00000	2,864	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.40300	8.45500		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	9.00	Call		5,194.00000	5,534	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		778.00000	674	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call		214.00000	245	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		9,083.00000	8,670	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.00	Call			30.00000	35	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,208.00000	13,769	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			86.00000	100	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,547.00000	11,117	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,955.00000	10,378	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			114.00000	92	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.42500		8.47800		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			902.00000	982	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,949.00000	9,579	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,778.00000	12,181	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			483.00000	435	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.43200		8.48600		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,624.00000	4,863	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,506.00000	4,287	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.42400		8.47900		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			6,554.00000	6,829	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,323.00000	4,132	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			296.22000		295.69000		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			301.65400		301.12000		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.54420		6.53120		17.36	0.00	0	240,943.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			77.00000	79	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			96.00000	85	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			61.00000	62	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			129.00000	117	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			77.00000	79	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			96.00000	85	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			48.00000	48	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			166.00000	154	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			37.00000	37	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			206.00000	193	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			24.00000	23	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			292.00000	279	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			30.00000	29	20.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			248.00000	235	20.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			24.00000	23	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			292.00000	279	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			48.00000	48	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			166.00000	154	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			107.00000	111	18.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			76.00000	66	18.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			178.00000	184	20.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			47.00000	40	20.38	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	Call		178.00000	184	20.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		47.00000	40	20.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		260.00000	269	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		29.00000	24	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		218.00000	225	21.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		37.00000	31	21.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		141.00000	146	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		60.00000	52	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		141.00000	146	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		60.00000	52	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		260.00000	269	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		29.00000	24	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		61.00000	62	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		129.00000	117	18.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		304.00000	313	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		23.00000	19	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		350.00000	359	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		18.00000	15	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		37.00000	37	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		206.00000	193	20.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		15.00000	15	23.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		384.00000	371	23.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		10.00000	10	25.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		479.00000	466	25.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		15.00000	15	23.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		384.00000	371	23.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		19.00000	18	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		338.00000	324	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		12.00000	12	24.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		431.00000	418	24.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		8.00000	8	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		527.00000	514	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		12.00000	12	24.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		431.00000	418	24.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		8.00000	8	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		527.00000	514	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		6.00000	6	27.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		625.00000	611	27.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		7.00000	7	27.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		576.00000	562	27.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		7.00000	7	27.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		576.00000	562	27.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		5.00000	5	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		674.00000	661	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		4.00000	3	30.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.30	Put		773.00000	759	30.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		6.00000	6	27.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		625.00000	611	27.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		4.00000	4	29.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		723.00000	710	29.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		4.00000	3	30.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		773.00000	759	30.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		3.00000	3	32.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		872.00000	858	32.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		5.00000	5	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		674.00000	661	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		3.00000	3	32.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		872.00000	858	32.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		2.00000	2	34.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		971.00000	958	34.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		3.00000	3	31.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		822.00000	809	31.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		2.00000	2	33.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		921.00000	908	33.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		2.00000	2	34.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,021.00000	1,008	34.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		350.00000	359	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		18.00000	15	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,781.00000	5,794	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,281.00000	4,294	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,781.00000	2,794	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,281.00000	1,294	34.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	34.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		1.00000	1	47.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,719.00000	1,706	47.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	55.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,219.00000	3,206	55.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	61.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,719.00000	4,706	61.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	67.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,219.00000	6,206	67.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,981.00000	5,994	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,481.00000	4,494	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,981.00000	2,994	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	27.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,481.00000	1,494	32.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	32.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		1.00000	1	43.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,520.00000	1,507	43.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	55.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,019.00000	3,006	55.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	60.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,519.00000	4,506	60.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	66.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,019.00000	6,006	66.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,031.00000	6,044	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,531.00000	4,544	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,031.00000	3,044	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,531.00000	1,544	32.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	32.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		1.00000	1	42.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,470.00000	1,457	42.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	55.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,969.00000	2,956	55.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	60.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,469.00000	4,456	60.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	66.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,969.00000	5,956	66.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		491.00000	502	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		9.00000	8	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		396.00000	406	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		15.00000	12	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		734.00000	747	32.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		3.00000	3	32.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		636.00000	648	30.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		5.00000	4	30.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		539.00000	550	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		8.00000	6	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		443.00000	454	26.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		12.00000	10	26.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		685.00000	697	31.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		4.00000	3	31.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		587.00000	599	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		6.00000	5	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		443.00000	454	26.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		12.00000	10	26.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		587.00000	599	29.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.95	Put		6.00000	5	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,231.00000	4,244	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,231.00000	3,244	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,231.00000	2,244	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,231.00000	1,244	35.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	35.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		1.00000	1	48.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,769.00000	1,756	48.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	57.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,769.00000	3,756	57.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	65.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,769.00000	5,756	65.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	72.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,769.00000	7,756	72.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,181.00000	4,194	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,181.00000	3,194	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,181.00000	2,194	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,181.00000	1,194	35.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		0.00000	0	35.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		1.00000	1	48.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,819.00000	1,806	48.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	57.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,819.00000	3,806	57.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	65.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,819.00000	5,806	65.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	73.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,819.00000	7,806	73.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,131.00000	4,144	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,131.00000	3,144	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,131.00000	2,144	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,131.00000	1,144	36.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		0.00000	0	36.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		1.00000	1	49.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,869.00000	1,856	49.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	57.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,869.00000	3,856	57.84	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	12.40	Call			0.00000	0	65.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,869.00000	5,856	65.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	73.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,869.00000	7,856	73.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,081.00000	4,094	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,081.00000	3,094	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,081.00000	2,094	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,082.00000	1,095	36.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put			0.00000	0	36.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call			1.00000	1	50.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put			1,919.00000	1,906	50.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	57.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,919.00000	3,906	57.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	66.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,919.00000	5,906	66.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	73.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,919.00000	7,906	73.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	57.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,919.00000	3,906	57.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	66.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,919.00000	5,906	66.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	73.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,919.00000	7,906	73.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call			4,031.00000	4,044	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put			0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call			2,031.00000	2,044	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put			0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call			1,032.00000	1,045	37.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put			1.00000	1	37.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call			1.00000	1	51.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			1,969.00000	1,956	51.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	58.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			3,969.00000	3,956	58.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	73.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,969.00000	7,956	73.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			3,981.00000	3,994	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			1,981.00000	1,994	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			982.00000	995	37.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			1.00000	1	37.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			1.00000	1	52.50	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	8.55	Put		2,019.00000	2,006	52.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	58.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,019.00000	4,006	58.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	73.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		8,019.00000	8,006	73.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,931.00000	3,944	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,931.00000	2,944	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,931.00000	1,944	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		933.00000	945	36.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		2.00000	1	36.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		0.00000	0	52.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,069.00000	2,056	52.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	58.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,069.00000	4,056	58.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	66.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,069.00000	6,056	66.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	73.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,069.00000	8,056	73.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call		3,831.00000	3,844	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call		2,831.00000	2,844	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call		1,831.00000	1,844	29.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put		0.00000	0	29.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call		833.00000	846	34.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put		2.00000	2	34.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call		0.00000	0	52.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put		2,169.00000	2,156	52.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call		0.00000	0	58.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put		4,169.00000	4,156	58.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call		0.00000	0	66.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put		6,169.00000	6,156	66.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call		0.00000	0	73.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put		8,169.00000	8,156	73.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call		3,731.00000	3,744	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call		2,731.00000	2,744	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call		1,731.00000	1,744	30.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put		0.00000	0	30.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call		0.00000	0	53.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put		2,269.00000	2,256	53.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.80	Call		0.00000	0	59.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,269.00000	4,256	59.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	67.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,269.00000	6,256	67.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	73.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,269.00000	8,256	73.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		3,781.00000	3,794	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		1,781.00000	1,794	29.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	29.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		784.00000	796	33.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		3.00000	2	33.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		0.00000	0	53.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,219.00000	2,206	53.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	59.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,219.00000	4,206	59.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	73.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,219.00000	8,206	73.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,881.00000	3,894	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,881.00000	2,894	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,881.00000	1,894	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		883.00000	896	35.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		2.00000	2	35.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		0.00000	0	52.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,119.00000	2,106	52.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	58.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,119.00000	4,106	58.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	66.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,119.00000	6,106	66.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	73.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,119.00000	8,106	73.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.60570	6.59260		17.54	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		244.00000	248	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		252.00000	243	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		224.00000	228	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		282.00000	272	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		224.00000	228	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		282.00000	272	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		188.00000	191	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		346.00000	335	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		205.00000	208	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		313.00000	303	17.94	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	6.85	Call		158.00000	160	18.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		415.00000	404	18.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		158.00000	160	18.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		415.00000	404	18.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		172.00000	175	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		380.00000	369	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		172.00000	175	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		380.00000	369	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		144.00000	146	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		452.00000	440	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		270.00000	275	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		228.00000	219	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		270.00000	275	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		228.00000	219	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		327.00000	332	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		184.00000	177	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		327.00000	332	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		184.00000	177	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		357.00000	364	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		164.00000	158	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		357.00000	364	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		164.00000	158	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		298.00000	303	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		205.00000	197	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		389.00000	396	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		146.00000	140	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		205.00000	208	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		313.00000	303	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		423.00000	430	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		130.00000	125	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		423.00000	430	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		130.00000	125	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		457.00000	466	18.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		115.00000	110	18.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		144.00000	146	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		452.00000	440	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		121.00000	122	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		528.00000	516	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		101.00000	102	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		609.00000	596	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		85.00000	86	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		692.00000	680	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		71.00000	72	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		779.00000	766	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		132.00000	134	18.93	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		489.00000	478	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		110.00000	112	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		568.00000	556	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		93.00000	93	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		650.00000	638	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		132.00000	134	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		489.00000	478	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		93.00000	93	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		650.00000	638	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		78.00000	78	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		735.00000	723	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		110.00000	112	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		568.00000	556	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,743.00000	5,756	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,243.00000	4,256	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,743.00000	2,756	31.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	31.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,252.00000	1,265	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		9.00000	9	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		14.00000	14	24.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,771.00000	1,758	24.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		3.00000	3	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,260.00000	3,247	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	35.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,758.00000	4,745	35.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	39.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,258.00000	6,245	39.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,993.00000	6,006	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,493.00000	4,506	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,993.00000	3,006	32.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,498.00000	1,511	23.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	5	23.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		20.00000	20	23.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,527.00000	1,514	23.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		3.00000	3	29.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,011.00000	2,998	29.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	1	34.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,509.00000	4,495	34.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	38.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,008.00000	5,995	38.95	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		6,043.00000	6,056	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,543.00000	4,556	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,043.00000	3,056	32.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,547.00000	1,560	24.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	24.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		21.00000	21	23.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,478.00000	1,465	23.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	4	29.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,961.00000	2,948	29.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	34.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,459.00000	4,445	34.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	38.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,958.00000	5,945	38.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		570.00000	580	18.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		77.00000	74	18.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		494.00000	502	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		101.00000	97	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		735.00000	747	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		43.00000	41	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		651.00000	661	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		58.00000	56	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		531.00000	540	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		88.00000	85	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		494.00000	502	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		101.00000	97	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		610.00000	620	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		67.00000	64	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		389.00000	396	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		146.00000	140	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		693.00000	704	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		50.00000	48	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,243.00000	3,256	30.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,243.00000	2,257	28.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	28.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		2.00000	2	32.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,759.00000	3,746	32.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	38.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,758.00000	5,745	38.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	44.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,758.00000	7,745	44.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,143.00000	4,156	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,143.00000	3,156	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,144.00000	2,157	28.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			1.00000	1	28.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,154.00000	1,167	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			11.00000	11	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			12.00000	12	24.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,869.00000	1,856	24.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			2.00000	2	32.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,859.00000	3,846	32.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,858.00000	5,845	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	44.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,858.00000	7,845	44.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,093.00000	4,106	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,093.00000	3,106	31.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	31.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,094.00000	2,107	28.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	1	28.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,105.00000	1,118	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			12.00000	12	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			11.00000	11	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,919.00000	1,906	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			2.00000	2	32.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,909.00000	3,896	32.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	38.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,908.00000	5,895	38.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	44.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,908.00000	7,895	44.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,043.00000	4,056	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,044.00000	2,057	27.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			2.00000	2	27.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,056.00000	1,069	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			14.00000	13	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			11.00000	11	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,968.00000	1,955	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			2.00000	2	33.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,959.00000	3,946	33.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	45.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,958.00000	7,945	45.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			3,993.00000	4,006	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,995.00000	2,008	27.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		2.00000	2	27.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,008.00000	1,021	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		15.00000	15	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		10.00000	10	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,017.00000	2,004	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		2.00000	2	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,009.00000	3,996	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,008.00000	7,995	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,943.00000	3,956	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,943.00000	2,956	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,945.00000	1,958	27.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	27.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		961.00000	974	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		18.00000	18	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		9.00000	9	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,067.00000	2,054	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		2.00000	2	33.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,059.00000	4,046	33.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	39.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,058.00000	6,045	39.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,058.00000	8,045	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,193.00000	4,206	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,193.00000	3,206	30.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	30.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,194.00000	2,207	28.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	28.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,203.00000	1,216	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		10.00000	10	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		13.00000	13	24.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,820.00000	1,807	24.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		2.00000	2	32.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,809.00000	3,796	32.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	38.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,808.00000	5,795	38.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	44.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,808.00000	7,795	44.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,893.00000	3,906	24.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	24.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,893.00000	2,906	32.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	32.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,895.00000	1,908	26.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		2.00000	2	26.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		915.00000	927	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		22.00000	21	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		9.00000	9	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,116.00000	2,103	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		2.00000	2	33.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,109.00000	4,096	33.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	39.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,108.00000	6,095	39.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,108.00000	8,095	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,843.00000	3,856	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,843.00000	2,856	31.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	31.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,845.00000	1,858	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		3.00000	3	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		869.00000	881	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		26.00000	25	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		8.00000	8	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,166.00000	2,152	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		1.00000	1	33.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,159.00000	4,146	33.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	39.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,158.00000	6,145	39.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,158.00000	8,145	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,693.00000	3,706	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,693.00000	2,706	31.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	31.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,696.00000	1,709	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		4.00000	3	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		7.00000	7	26.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,314.00000	2,301	26.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		1.00000	1	34.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,309.00000	4,296	34.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	39.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,308.00000	6,295	39.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,308.00000	8,295	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,793.00000	3,806	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	25.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,793.00000	2,806	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,796.00000	1,809	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			3.00000	3	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			824.00000	836	19.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			31.00000	30	19.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			8.00000	8	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,215.00000	2,202	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			1.00000	1	33.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			4,209.00000	4,196	33.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	39.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			6,208.00000	6,195	39.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			8,208.00000	8,195	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			3,743.00000	3,756	25.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	25.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			1,746.00000	1,759	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			3.00000	3	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			779.00000	791	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			37.00000	35	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			7.00000	7	26.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			2,265.00000	2,252	26.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			1.00000	1	33.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			4,259.00000	4,246	33.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	45.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			8,258.00000	8,245	45.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.65580		6.64270		18.08	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			348.00000	353	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			356.00000	347	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			329.00000	333	18.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			387.00000	377	18.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			329.00000	333	18.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			387.00000	377	18.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			295.00000	298	18.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			452.00000	442	18.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			312.00000	315	18.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			419.00000	409	18.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			295.00000	298	18.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			452.00000	442	18.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			264.00000	267	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			521.00000	511	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			279.00000	282	18.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			486.00000	476	18.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			250.00000	253	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			557.00000	547	19.31	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	6.60	Call		371.00000	375	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		328.00000	319	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		394.00000	399	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		301.00000	293	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		419.00000	424	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		276.00000	268	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		444.00000	450	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		252.00000	244	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		371.00000	375	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		328.00000	319	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		471.00000	477	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		229.00000	222	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		529.00000	536	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		187.00000	180	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		237.00000	239	19.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		594.00000	583	19.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		213.00000	215	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		670.00000	659	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		592.00000	600	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		149.00000	144	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		626.00000	633	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		133.00000	128	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		560.00000	567	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		167.00000	161	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		500.00000	506	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		207.00000	200	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		696.00000	705	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		103.00000	99	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		733.00000	742	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		90.00000	86	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		660.00000	668	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		117.00000	113	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		592.00000	600	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		149.00000	144	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		529.00000	536	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		187.00000	180	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,243.00000	4,256	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,243.00000	3,256	31.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	31.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,248.00000	2,261	25.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,263.00000	1,275	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		20.00000	19	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		67.00000	67	25.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,824.00000	1,812	25.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		8.00000	8	27.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,765.00000	3,752	27.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		2.00000	2	31.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,760.00000	5,747	31.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	35.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,758.00000	7,745	35.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,143.00000	4,156	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,143.00000	3,157	31.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	31.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,148.00000	2,161	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		6.00000	6	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,166.00000	1,178	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		23.00000	22	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		63.00000	63	25.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,920.00000	1,907	25.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		7.00000	7	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,865.00000	3,851	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		2.00000	2	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,860.00000	5,847	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	35.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,858.00000	7,845	35.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,093.00000	4,106	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,094.00000	3,107	30.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	30.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,099.00000	2,112	24.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		6.00000	6	24.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,118.00000	1,129	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		25.00000	24	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		61.00000	61	25.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,968.00000	1,955	25.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		7.00000	7	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,914.00000	3,901	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	32.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,910.00000	5,896	32.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	35.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,908.00000	7,895	35.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,043.00000	4,056	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,044.00000	3,057	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,049.00000	2,062	24.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		7.00000	7	24.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,070.00000	1,081	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		27.00000	25	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		59.00000	59	26.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,016.00000	2,003	26.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		7.00000	7	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,964.00000	3,951	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		2.00000	2	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,960.00000	5,946	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	35.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,958.00000	7,945	35.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,070.00000	1,081	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		27.00000	25	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,943.00000	3,956	33.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,944.00000	2,957	30.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	30.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,951.00000	1,964	23.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		8.00000	8	23.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		978.00000	989	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		35.00000	33	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		54.00000	54	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,111.00000	2,098	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		6.00000	6	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,063.00000	4,050	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		2.00000	2	32.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,059.00000	6,046	32.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,058.00000	8,045	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,993.00000	4,006	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,994.00000	3,007	30.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	30.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,000.00000	2,013	24.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		7.00000	7	24.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,022.00000	1,033	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		29.00000	27	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		57.00000	57	26.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,064.00000	2,051	26.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		6.00000	6	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,014.00000	4,000	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		2.00000	2	32.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,009.00000	5,996	32.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		8,008.00000	7,995	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,193.00000	4,206	33.98	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	2.45	Put		0.00000	0	33.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,193.00000	3,206	31.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	31.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,198.00000	2,211	25.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	25.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,214.00000	1,226	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		22.00000	21	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		65.00000	65	25.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,872.00000	1,859	25.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		8.00000	8	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,815.00000	3,802	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		2.00000	2	31.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,810.00000	5,797	31.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	35.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,808.00000	7,795	35.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,893.00000	3,906	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,894.00000	2,907	29.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	29.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,901.00000	1,914	23.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	8	23.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		934.00000	945	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		42.00000	39	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		51.00000	51	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,158.00000	2,145	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		6.00000	6	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,113.00000	4,100	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		2.00000	2	32.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,109.00000	6,096	32.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,108.00000	8,095	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,793.00000	3,806	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,794.00000	2,808	29.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	29.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,802.00000	1,815	22.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		10.00000	9	22.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		851.00000	861	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		58.00000	55	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		45.00000	45	26.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,253.00000	2,240	26.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		5.00000	5	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,213.00000	4,200	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	2	32.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,209.00000	6,196	32.76	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	14.85	Call			1.00000	1	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,208.00000	8,195	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,693.00000	3,706	32.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	32.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,695.00000	2,708	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			2.00000	2	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,704.00000	1,717	21.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			11.00000	11	21.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			771.00000	780	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			78.00000	75	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			40.00000	41	26.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,348.00000	2,335	26.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			5.00000	5	28.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,312.00000	4,299	28.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			2.00000	2	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,309.00000	6,296	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			1.00000	1	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,308.00000	8,295	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,743.00000	3,756	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,745.00000	2,758	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			2.00000	2	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,753.00000	1,766	22.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			10.00000	10	22.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			810.00000	820	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			68.00000	64	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			43.00000	43	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,300.00000	2,287	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			5.00000	5	28.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,263.00000	4,249	28.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			2.00000	2	32.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,259.00000	6,246	32.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			1.00000	1	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,258.00000	8,245	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,843.00000	3,856	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,844.00000	2,857	29.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			2.00000	2	29.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,852.00000	1,865	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			9.00000	9	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			892.00000	902	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			49.00000	47	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			48.00000	48	26.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,205.00000	2,192	26.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			6.00000	6	28.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,163.00000	4,150	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	32.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,159.00000	6,146	32.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,158.00000	8,145	35.61	0.00	0	0.00

Total for Derivatives:							113,938,573.80	10,670	1,213,041.00
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Grand Total:							113,938,573.80	10,670	1,213,041.00
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