



# Daily MTM Report

Daily summary for 26/08/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.42500	7.43000			0.00	0	0.00
R155 On 31/08/2011 Bond			7.43000	7.45000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.12000	8.14000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.68000	8.70500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.18500	8.21000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.64000	8.66000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.64000	8.66000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.23000	8.25500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.74000	8.76000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.74500	8.76500			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			8.22500	8.25000			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/09/2009 Currency Future			7.89720	7.81450		18.14	21,077,626.80	2,669	279,328.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		141.00000	188	18.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		126.00000	91	18.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		119.00000	157	18.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		155.00000	110	18.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		71.00000	91	18.82	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		256.00000	194	18.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		34.00000	43	20.18	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		419.00000	346	20.18	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		85.00000	109	18.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		220.00000	161	18.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		8.00000	9	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		793.00000	712	22.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		49.00000	63	19.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		335.00000	266	19.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		41.00000	52	19.84	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		376.00000	305	19.84	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		59.00000	76	19.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		295.00000	229	19.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		273.00000	337	19.99	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		59.00000	39	19.99	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		101.00000	129	18.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		186.00000	132	18.14	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		141.00000	188	18.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		126.00000	91	18.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		85.00000	109	18.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		220.00000	161	18.48	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		395.00000	467	20.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		30.00000	20	20.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		170.00000	222	19.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		106.00000	75	19.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		28.00000	36	20.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		464.00000	388	20.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		353.00000	422	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		38.00000	25	20.61	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 14/09/2009 Currency Future	8.30	Call			23.00000	29	20.86	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			509.00000	432	20.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			5.00000	6	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			891.00000	809	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			19.00000	24	21.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			555.00000	477	21.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			16.00000	20	21.53	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			601.00000	523	21.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			2.00000	3	25.27	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,138.00000	1,055	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			13.00000	16	21.87	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			649.00000	569	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			11.00000	14	22.21	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			697.00000	616	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			576.00000	654	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			12.00000	7	22.15	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			4.00000	5	23.91	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			940.00000	858	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			13.00000	16	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			649.00000	569	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			6.00000	8	23.23	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			842.00000	760	23.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			4.00000	4	24.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			989.00000	907	24.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			5.00000	6	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			891.00000	809	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			9.00000	11	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			745.00000	664	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			3.00000	3	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,088.00000	1,006	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			2.00000	2	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,237.00000	1,155	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			1.00000	1	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,386.00000	1,304	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			1.00000	1	27.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,486.00000	1,404	27.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			1.00000	1	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,586.00000	1,503	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			1.00000	1	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,536.00000	1,453	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,836.00000	1,753	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	37.09	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,586.00000	2,503	37.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	31.83	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	9.80	Put			1,986.00000	1,903	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,236.00000	2,153	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,036.00000	1,953	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,886.00000	1,803	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			0.00000	0	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,936.00000	1,853	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,086.00000	2,003	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,086.00000	2,003	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			0.00000	0	35.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,436.00000	2,353	35.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	36.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,486.00000	2,403	36.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	36.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,536.00000	2,453	36.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	36.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,536.00000	2,453	36.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	0	37.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,686.00000	2,603	37.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	39.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,886.00000	2,803	39.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	41.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,136.00000	3,053	41.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	48.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,186.00000	5,103	48.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	41.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,036.00000	2,953	41.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	40.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,986.00000	2,903	40.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	40.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,936.00000	2,853	40.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			0.00000	0	37.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,636.00000	2,553	37.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,386.00000	2,303	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	38.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,786.00000	2,703	38.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	39.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,836.00000	2,753	39.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	34.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,286.00000	2,203	34.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,136.00000	2,053	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,336.00000	2,253	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	38.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,736.00000	2,653	38.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	38.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,786.00000	2,703	38.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	41.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,036.00000	2,953	41.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	38.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,736.00000	2,653	38.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	36.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,486.00000	2,403	36.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,386.00000	2,303	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,186.00000	2,103	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	42.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,486.00000	3,403	42.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,786.00000	1,703	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,886.00000	1,803	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,986.00000	1,903	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	37.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,586.00000	2,503	37.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,736.00000	1,653	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,836.00000	1,753	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,686.00000	1,603	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	34.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,286.00000	2,203	34.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	41.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,086.00000	3,003	41.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	41.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,186.00000	3,103	41.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,336.00000	2,253	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	42.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,236.00000	3,153	42.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	42.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,336.00000	3,253	42.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	40.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,986.00000	2,903	40.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	0	42.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		3,236.00000	3,153	42.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	0	42.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,436.00000	3,353	42.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		0.00000	0	41.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		3,086.00000	3,003	41.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	42.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,286.00000	3,203	42.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	0	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,236.00000	2,153	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	42.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,286.00000	3,203	42.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,386.00000	3,303	42.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		0.00000	0	39.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,836.00000	2,753	39.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	0	42.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,336.00000	3,253	42.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	43.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,536.00000	3,453	43.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		1.00000	1	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,337.00000	1,254	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		1.00000	1	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,636.00000	1,553	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		0.00000	0	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,736.00000	1,653	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		1.00000	2	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,287.00000	1,204	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		1.00000	1	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,586.00000	1,503	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		1.00000	1	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,436.00000	1,354	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		1.00000	1	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,636.00000	1,553	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,036.00000	1,953	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,136.00000	2,053	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		1.00000	1	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,386.00000	1,304	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		0.00000	0	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,786.00000	1,703	30.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.05	Call			2.00000	2	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,237.00000	1,155	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			2.00000	2	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,187.00000	1,105	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			1.00000	2	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,287.00000	1,204	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,415.00000	4,497	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,915.00000	2,997	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,415.00000	1,497	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	47.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,586.00000	4,503	47.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,086.00000	6,003	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,586.00000	7,503	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,615.00000	4,697	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,115.00000	3,197	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,615.00000	1,697	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			202.00000	258	19.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			87.00000	61	19.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	46.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,386.00000	4,303	46.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	50.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,886.00000	5,803	50.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,386.00000	7,303	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,665.00000	4,747	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,165.00000	3,247	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,665.00000	1,747	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			236.00000	296	19.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			72.00000	49	19.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	46.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,336.00000	4,253	46.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	50.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,836.00000	5,753	50.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	51.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.15	Put		7,336.00000	7,253	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		3.00000	4	24.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		1,039.00000	956	24.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		1.00000	1	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,536.00000	1,453	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		916.00000	998	24.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		2.00000	1	24.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		439.00000	513	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		24.00000	15	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,115.00000	1,198	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		1.00000	0	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		624.00000	703	22.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		9.00000	5	22.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,165.00000	1,247	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		0.00000	0	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		671.00000	751	22.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		7.00000	4	22.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,215.00000	1,297	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		0.00000	0	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		720.00000	800	23.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		5.00000	3	23.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	44.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,786.00000	3,703	44.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,786.00000	4,703	47.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	44.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,886.00000	3,803	44.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	47.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,886.00000	4,803	47.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,065.00000	1,148	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		1.00000	0	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	44.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,936.00000	3,853	44.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	48.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,936.00000	4,853	48.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,015.00000	1,098	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		1.00000	1	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		529.00000	606	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		15.00000	9	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	44.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,986.00000	3,903	44.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	48.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,986.00000	4,903	48.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	44.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,836.00000	3,753	44.26	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	47.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,836.00000	4,753	47.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,315.00000	1,397	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			818.00000	899	23.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			3.00000	2	23.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	43.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,686.00000	3,603	43.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	47.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,686.00000	4,603	47.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,365.00000	1,447	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			867.00000	949	24.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			2.00000	1	24.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	43.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,636.00000	3,553	43.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	47.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,636.00000	4,553	47.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,515.00000	1,597	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	46.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,486.00000	4,403	46.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,565.00000	1,647	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	46.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,436.00000	4,353	46.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,465.00000	1,547	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			966.00000	1,048	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			1.00000	1	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			484.00000	559	21.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			19.00000	12	21.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	46.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,536.00000	4,453	46.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,915.00000	1,997	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	45.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,086.00000	4,003	45.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,965.00000	2,047	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			3.00000	4	24.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,039.00000	956	24.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	45.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,036.00000	3,953	45.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,965.00000	4,047	24.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,965.00000	3,047	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	51.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,036.00000	5,953	51.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,865.00000	3,947	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,865.00000	2,947	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,865.00000	1,947	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			867.00000	949	24.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			2.00000	1	24.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,136.00000	6,053	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,815.00000	3,897	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,815.00000	2,897	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,815.00000	1,897	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,186.00000	6,103	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,715.00000	3,797	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,715.00000	2,797	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,715.00000	1,797	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,286.00000	6,203	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,565.00000	3,647	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,565.00000	2,647	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,436.00000	6,353	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,514.00000	3,597	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,515.00000	2,597	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,486.00000	6,403	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,415.00000	3,497	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	24.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,415.00000	2,497	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	43.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,586.00000	3,503	43.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	48.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,086.00000	5,003	48.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,586.00000	6,503	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,465.00000	3,547	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,465.00000	2,547	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	48.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,036.00000	4,953	48.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,536.00000	6,453	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,615.00000	3,697	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,615.00000	2,697	26.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	26.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,386.00000	6,303	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,914.00000	3,997	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,014.00000	4,097	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,015.00000	3,097	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,015.00000	2,097	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,015.00000	1,098	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			1.00000	1	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	51.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,986.00000	5,903	51.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,065.00000	4,147	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,065.00000	3,147	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,065.00000	2,147	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	50.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,936.00000	5,853	50.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,764.00000	3,847	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,765.00000	2,847	25.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put		0.00000	0	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		1,765.00000	1,847	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	0	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		769.00000	850	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		4.00000	2	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	47.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		4,736.00000	4,653	47.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		6,236.00000	6,153	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		3,665.00000	3,747	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		2,665.00000	2,747	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	51.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		6,336.00000	6,253	51.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.02930	7.94460		19.42	14,653,472.50	1,825	96,836.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		470.00000	521	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		225.00000	191	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		341.00000	380	19.38	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		346.00000	301	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		321.00000	356	19.42	265,932,000.00	747	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		377.00000	326	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		241.00000	266	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		546.00000	487	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		90.00000	98	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,345.00000	1,268	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		341.00000	380	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		346.00000	301	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		286.00000	317	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		442.00000	387	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		255.00000	282	20.32	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		510.00000	453	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		215.00000	238	21.00	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		621.00000	558	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		255.00000	282	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		510.00000	453	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		2.00000	3	33.47	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		5,058.00000	4,973	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		303.00000	335	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		409.00000	356	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		29.00000	30	29.94	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,634.00000	2,551	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		6.00000	7	33.82	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,362.00000	4,277	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		364.00000	406	19.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.90	Put			320.00000	276	19.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			51.00000	54	27.96	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,006.00000	1,925	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			303.00000	335	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			409.00000	356	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			701.00000	767	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			107.00000	87	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			389.00000	433	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			294.00000	253	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			132.00000	145	23.02	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			988.00000	916	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			147.00000	161	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			902.00000	832	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			270.00000	299	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			476.00000	419	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			228.00000	251	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			583.00000	522	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			203.00000	224	21.22	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			659.00000	595	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			182.00000	201	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			738.00000	671	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			172.00000	190	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			778.00000	711	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			192.00000	212	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			698.00000	633	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			228.00000	251	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			583.00000	522	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			192.00000	212	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			698.00000	633	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			215.00000	238	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			621.00000	558	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			69.00000	75	26.16	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,624.00000	1,545	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			172.00000	190	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			778.00000	711	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			163.00000	180	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			819.00000	750	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			163.00000	180	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			819.00000	750	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			139.00000	153	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			945.00000	874	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			155.00000	170	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			860.00000	791	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			665.00000	728	18.94	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			120.00000	99	18.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			120.00000	131	23.47	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,075.00000	1,002	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			114.00000	124	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,119.00000	1,045	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			120.00000	131	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,075.00000	1,002	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			126.00000	138	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,031.00000	959	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			147.00000	161	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			902.00000	832	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			108.00000	118	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,164.00000	1,089	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			94.00000	102	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,299.00000	1,223	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			82.00000	89	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,437.00000	1,360	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			75.00000	81	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,531.00000	1,452	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			72.00000	78	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,577.00000	1,499	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			82.00000	89	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,437.00000	1,360	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			66.00000	71	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,672.00000	1,592	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			72.00000	78	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,577.00000	1,499	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			55.00000	58	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,910.00000	1,829	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			41.00000	44	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,246.00000	2,164	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			47.00000	50	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,102.00000	2,021	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			53.00000	56	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,958.00000	1,877	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			53.00000	56	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,958.00000	1,877	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			44.00000	48	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,150.00000	2,069	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			34.00000	36	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,439.00000	2,357	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			31.00000	33	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,536.00000	2,454	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			30.00000	32	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,585.00000	2,502	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			27.00000	29	30.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,683.00000	2,600	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		23.00000	24	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,879.00000	2,795	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		19.00000	20	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,124.00000	3,041	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		20.00000	21	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,075.00000	2,991	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		21.00000	23	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,977.00000	2,893	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		35.00000	38	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,391.00000	2,309	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		32.00000	35	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,488.00000	2,405	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		26.00000	28	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,732.00000	2,649	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		24.00000	26	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,830.00000	2,746	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		23.00000	24	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,879.00000	2,795	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		39.00000	42	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,294.00000	2,212	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		42.00000	46	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,198.00000	2,116	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		29.00000	30	29.94	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,634.00000	2,551	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		25.00000	27	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,781.00000	2,697	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		42.00000	46	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,198.00000	2,116	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		18.00000	18	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,223.00000	3,139	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		18.00000	19	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,174.00000	3,090	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		16.00000	16	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,371.00000	3,287	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		17.00000	18	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,272.00000	3,188	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		6.00000	7	33.82	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,362.00000	4,277	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		13.00000	13	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,668.00000	3,584	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		14.00000	14	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,569.00000	3,485	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		10.00000	10	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,065.00000	3,981	33.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Call			5.00000	6	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,461.00000	4,377	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			3.00000	3	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,858.00000	4,774	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			2.00000	2	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,257.00000	5,173	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			11.00000	11	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,966.00000	3,882	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			4.00000	4	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,759.00000	4,675	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			2.00000	2	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,157.00000	5,073	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			99.00000	107	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,254.00000	1,178	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			59.00000	63	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,814.00000	1,734	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			8.00000	9	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,164.00000	4,080	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			1.00000	2	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,357.00000	5,272	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			64.00000	69	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,719.00000	1,639	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			39.00000	42	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,294.00000	2,212	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			15.00000	15	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,470.00000	3,386	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			4.00000	4	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,660.00000	4,575	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			132.00000	145	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			988.00000	916	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			11.00000	12	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,867.00000	3,782	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			1.00000	1	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,656.00000	5,572	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			5.00000	5	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,560.00000	4,476	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			2.00000	2	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,157.00000	5,073	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			1.00000	1	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,756.00000	5,672	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			12.00000	12	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,767.00000	3,683	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			3.00000	3	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,958.00000	4,874	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			1.00000	1	33.22	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,556.00000	5,472	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		7.00000	8	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,263.00000	4,178	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		3.00000	3	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,858.00000	4,774	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		1.00000	1	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,457.00000	5,372	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		78.00000	85	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,484.00000	1,406	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		49.00000	52	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,054.00000	1,973	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		12.00000	12	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,817.00000	3,733	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		6.00000	6	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,411.00000	4,327	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		2.00000	3	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,008.00000	4,923	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		1.00000	1	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,606.00000	5,522	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		11.00000	12	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,867.00000	3,782	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		86.00000	93	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,391.00000	1,314	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		19.00000	20	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,124.00000	3,041	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		12.00000	13	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,718.00000	3,633	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		7.00000	7	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,312.00000	4,228	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		3.00000	3	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,908.00000	4,824	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		99.00000	107	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,254.00000	1,178	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		8.00000	9	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,164.00000	4,080	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		57.00000	61	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,862.00000	1,781	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		21.00000	22	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,026.00000	2,942	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		13.00000	14	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,619.00000	3,534	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		8.00000	8	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,213.00000	4,129	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		2.00000	2	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,307.00000	5,222	33.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call			16.00000	16	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,371.00000	3,287	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			499.00000	552	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			205.00000	173	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			126.00000	138	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,031.00000	959	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			16.00000	17	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,322.00000	3,238	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			11.00000	11	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,916.00000	3,832	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			530.00000	585	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			186.00000	156	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			90.00000	98	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,345.00000	1,268	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			15.00000	16	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,421.00000	3,337	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			10.00000	10	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,016.00000	3,931	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			4.00000	5	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,610.00000	4,526	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			1.00000	1	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,806.00000	5,722	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			11.00000	11	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,966.00000	3,882	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			1.00000	1	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,956.00000	5,871	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			1.00000	1	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,856.00000	5,771	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			11.00000	11	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,916.00000	3,832	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			5.00000	6	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,511.00000	4,426	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			1.00000	1	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,706.00000	5,622	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	1	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,056.00000	5,971	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			470.00000	521	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			225.00000	191	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			12.00000	13	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,718.00000	3,633	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			3.00000	3	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,908.00000	4,824	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	1	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,106.00000	6,021	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			1.00000	1	33.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,507.00000	5,422	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		442.00000	490	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		247.00000	211	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	2	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,407.00000	5,322	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		777.00000	846	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		83.00000	67	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		155.00000	170	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		860.00000	791	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		4.00000	4	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,709.00000	4,625	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		2.00000	2	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,108.00000	5,023	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		817.00000	888	18.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		73.00000	58	18.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		562.00000	619	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		167.00000	140	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		114.00000	124	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,119.00000	1,045	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		22.00000	23	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,928.00000	2,844	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		13.00000	14	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,619.00000	3,534	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	2	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,407.00000	5,322	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		739.00000	806	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		94.00000	77	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,076.00000	1,155	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		31.00000	26	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		470.00000	521	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		225.00000	191	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,123.00000	1,203	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		28.00000	23	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		41.00000	44	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,246.00000	2,164	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,029.00000	1,108	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		34.00000	29	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		442.00000	490	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		247.00000	211	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		37.00000	40	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,342.00000	2,260	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		6.00000	6	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,411.00000	4,327	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,029.00000	1,108	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		34.00000	29	18.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,170.00000	1,251	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			25.00000	21	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,395.00000	4,479	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,895.00000	2,980	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,409.00000	1,492	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			15.00000	13	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,606.00000	7,521	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,645.00000	4,729	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,145.00000	3,230	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,653.00000	1,737	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			9.00000	8	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			415.00000	461	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			270.00000	231	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,356.00000	7,271	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			4.00000	4	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,709.00000	4,625	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,945.00000	3,030	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,949.00000	2,033	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	4	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			985.00000	1,061	18.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			40.00000	32	18.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,148.00000	2,232	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,656.00000	6,571	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,206.00000	7,121	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,195.00000	3,280	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,197.00000	2,282	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	2	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,217.00000	1,298	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			23.00000	19	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,306.00000	7,221	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,095.00000	3,180	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,098.00000	2,182	24.64	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	5.85	Put			3.00000	3	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,406.00000	7,321	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,045.00000	3,130	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,048.00000	2,133	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	3	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,456.00000	7,371	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,295.00000	3,379	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,297.00000	2,381	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,313.00000	1,395	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			18.00000	16	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,345.00000	3,429	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,347.00000	2,431	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,361.00000	1,443	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			16.00000	14	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,156.00000	7,071	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,495.00000	3,579	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,496.00000	2,581	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,507.00000	1,590	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			12.00000	10	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			629.00000	691	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			135.00000	111	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			49.00000	52	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,054.00000	1,973	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,006.00000	6,921	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,595.00000	3,679	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,596.00000	2,680	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,604.00000	1,688	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			10.00000	8	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,906.00000	6,821	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,645.00000	3,729	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.75	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 14/12/2009 Currency Future	5.30	Call			2,646.00000	2,730	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,856.00000	6,771	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,695.00000	3,779	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,696.00000	2,780	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,702.00000	1,786	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			8.00000	7	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,806.00000	6,721	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,545.00000	3,629	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,546.00000	2,631	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,555.00000	1,639	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			11.00000	9	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,956.00000	6,871	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,895.00000	3,979	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			1,900.00000	1,984	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	4	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			942.00000	1,017	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			47.00000	37	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,606.00000	6,521	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,995.00000	4,079	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,995.00000	3,080	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,999.00000	2,083	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			14.00000	15	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,520.00000	3,435	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,506.00000	6,421	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	1	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,006.00000	5,921	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,006.00000	7,921	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			9.00000	9	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,114.00000	4,030	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	36.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put		8,106.00000	8,021	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		3,795.00000	3,879	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		2,795.00000	2,880	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		1,801.00000	1,885	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		6.00000	6	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		858.00000	930	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		63.00000	51	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		0.00000	1	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		6,206.00000	6,121	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		8,206.00000	8,121	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		0.00000	0	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,306.00000	6,221	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,306.00000	8,221	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		3,745.00000	3,829	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		2,745.00000	2,830	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,751.00000	1,835	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		7.00000	6	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		817.00000	888	18.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		73.00000	58	18.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		0.00000	0	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,256.00000	6,171	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,256.00000	8,171	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		0.00000	0	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,456.00000	6,371	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,455.00000	8,371	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,505.00000	8,421	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,445.00000	3,529	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,446.00000	2,531	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	2	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,458.00000	1,541	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		13.00000	11	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		595.00000	654	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		150.00000	125	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,556.00000	6,471	33.88	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	16.50	Call		0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,555.00000	8,471	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,356.00000	6,271	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,355.00000	8,271	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,945.00000	4,029	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,056.00000	7,971	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,095.00000	4,179	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		1.00000	1	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,906.00000	5,821	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,906.00000	7,821	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,845.00000	3,929	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,845.00000	2,930	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,850.00000	1,934	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		6.00000	5	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		899.00000	973	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		55.00000	44	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	1	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,156.00000	6,071	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,156.00000	8,071	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,045.00000	4,129	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,956.00000	7,871	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,406.00000	6,321	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,405.00000	8,321	36.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.15740	8.07070		20.07	81,574.00	10	3,004.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		693.00000	748	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		273.00000	241	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		490.00000	533	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		469.00000	425	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		452.00000	488	20.07	136,152,000.00	279	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		531.00000	480	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		386.00000	416	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		665.00000	609	20.76	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 15/03/2010 Currency Future	9.65	Call			157.00000	168	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,737.00000	1,660	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			471.00000	510	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			500.00000	452	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			435.00000	469	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			564.00000	511	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			357.00000	385	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			737.00000	678	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			371.00000	400	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			701.00000	643	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			344.00000	371	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			773.00000	713	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			402.00000	433	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			631.00000	576	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			72.00000	77	29.34	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,052.00000	2,969	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			216.00000	231	23.53	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,295.00000	1,224	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			418.00000	450	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			597.00000	543	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			512.00000	557	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			442.00000	399	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			41.00000	44	32.48	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,270.00000	4,186	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			331.00000	357	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			810.00000	749	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			140.00000	149	25.95	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,920.00000	1,842	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			307.00000	331	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			886.00000	823	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			319.00000	343	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			848.00000	786	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			296.00000	318	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			925.00000	861	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			285.00000	307	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			965.00000	899	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			256.00000	275	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,085.00000	1,018	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			231.00000	247	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,210.00000	1,140	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			247.00000	265	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,127.00000	1,058	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			265.00000	285	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,045.00000	978	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			195.00000	209	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,425.00000	1,351	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		183.00000	196	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,513.00000	1,438	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		167.00000	178	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,646.00000	1,571	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		178.00000	190	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,557.00000	1,482	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		157.00000	168	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,737.00000	1,660	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		59.00000	62	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,488.00000	3,404	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		162.00000	173	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,691.00000	1,615	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		137.00000	145	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,966.00000	1,888	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		126.00000	134	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,105.00000	2,026	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		109.00000	116	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,338.00000	2,258	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		122.00000	130	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,152.00000	2,073	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		133.00000	141	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,012.00000	1,934	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		133.00000	141	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,012.00000	1,934	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		119.00000	127	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,198.00000	2,119	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		119.00000	127	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,198.00000	2,119	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		97.00000	103	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,526.00000	2,446	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		94.00000	100	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,573.00000	2,493	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		99.00000	106	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,479.00000	2,399	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		91.00000	97	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,621.00000	2,540	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		84.00000	90	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,764.00000	2,682	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		74.00000	78	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,003.00000	2,921	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		66.00000	69	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,245.00000	3,162	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		67.00000	71	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,196.00000	3,114	29.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			71.00000	75	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,100.00000	3,017	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			69.00000	73	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,148.00000	3,065	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			80.00000	85	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,859.00000	2,777	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			82.00000	87	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,811.00000	2,730	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			76.00000	81	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,955.00000	2,873	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			72.00000	77	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,052.00000	2,969	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			78.00000	83	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,907.00000	2,825	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			87.00000	92	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,716.00000	2,635	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			91.00000	97	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,621.00000	2,540	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			82.00000	87	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,811.00000	2,730	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			64.00000	68	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,293.00000	3,210	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			60.00000	63	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,429.00000	3,346	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			63.00000	66	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,342.00000	3,259	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			63.00000	66	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,342.00000	3,259	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			61.00000	65	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,391.00000	3,307	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			55.00000	58	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,634.00000	3,550	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			60.00000	63	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,439.00000	3,356	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			53.00000	55	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,732.00000	3,648	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			57.00000	60	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,537.00000	3,453	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			56.00000	59	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,585.00000	3,502	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			149.00000	158	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,828.00000	1,751	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			126.00000	134	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,105.00000	2,026	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			112.00000	119	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,291.00000	2,212	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		105.00000	112	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,385.00000	2,305	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		36.00000	38	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,516.00000	4,431	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		172.00000	184	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,602.00000	1,526	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		56.00000	59	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,585.00000	3,502	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		22.00000	23	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,651.00000	5,566	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		189.00000	202	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,468.00000	1,395	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		80.00000	85	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,859.00000	2,777	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		23.00000	24	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,503.00000	5,417	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		202.00000	216	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,381.00000	1,308	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		24.00000	25	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,404.00000	5,318	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		209.00000	223	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,338.00000	1,266	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		71.00000	75	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,100.00000	3,017	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		25.00000	26	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,354.00000	5,269	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		223.00000	239	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,252.00000	1,182	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		26.00000	27	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,255.00000	5,170	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		50.00000	53	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,830.00000	3,746	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		20.00000	21	35.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,899.00000	5,813	35.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		153.00000	163	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,782.00000	1,705	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		54.00000	56	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,683.00000	3,599	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		52.00000	54	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,781.00000	3,697	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		20.00000	21	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,850.00000	5,764	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		50.00000	53	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,830.00000	3,746	31.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			49.00000	51	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,928.00000	3,843	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			47.00000	49	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,026.00000	3,941	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			18.00000	19	35.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,098.00000	6,012	35.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			144.00000	153	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,874.00000	1,796	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			64.00000	68	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,293.00000	3,210	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			52.00000	54	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,781.00000	3,697	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			49.00000	52	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,879.00000	3,794	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			20.00000	20	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,949.00000	5,863	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			21.00000	22	35.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,751.00000	5,665	35.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			195.00000	209	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,425.00000	1,351	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			24.00000	25	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,453.00000	5,368	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			275.00000	296	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,004.00000	938	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			27.00000	28	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,156.00000	5,071	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			247.00000	265	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,127.00000	1,058	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			89.00000	95	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,668.00000	2,587	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			69.00000	73	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,148.00000	3,065	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			25.00000	27	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,305.00000	5,219	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			78.00000	83	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,907.00000	2,825	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			61.00000	65	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,391.00000	3,307	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			23.00000	24	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,552.00000	5,467	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			94.00000	100	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,573.00000	2,493	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			89.00000	95	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,668.00000	2,587	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			27.00000	28	34.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,206.00000	5,120	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		239.00000	256	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,168.00000	1,099	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		23.00000	23	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,602.00000	5,516	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		28.00000	29	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,107.00000	5,022	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		102.00000	109	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,432.00000	2,352	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		30.00000	31	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,959.00000	4,874	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		105.00000	112	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,385.00000	2,305	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		30.00000	32	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,910.00000	4,824	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		32.00000	33	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,811.00000	4,726	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		115.00000	123	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,244.00000	2,166	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		109.00000	116	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,338.00000	2,258	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		31.00000	32	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,860.00000	4,775	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		130.00000	137	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,059.00000	1,980	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		37.00000	39	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,467.00000	4,382	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		144.00000	153	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,874.00000	1,796	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		39.00000	41	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,368.00000	4,284	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		535.00000	581	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		415.00000	374	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		40.00000	42	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,319.00000	4,235	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		122.00000	130	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,152.00000	2,073	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		115.00000	123	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,244.00000	2,166	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		34.00000	36	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,663.00000	4,578	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		140.00000	149	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,920.00000	1,842	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		38.00000	40	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,417.00000	4,333	32.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			559.00000	607	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			389.00000	349	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			153.00000	163	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,782.00000	1,705	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			178.00000	190	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,557.00000	1,482	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			40.00000	42	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,319.00000	4,235	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			723.00000	779	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			252.00000	222	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			753.00000	811	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			233.00000	204	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			189.00000	202	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,468.00000	1,395	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			42.00000	45	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,221.00000	4,137	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			785.00000	844	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			214.00000	187	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,421.00000	4,507	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,924.00000	3,011	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			3.00000	3	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,462.00000	1,544	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			41.00000	36	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			35.00000	37	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,614.00000	4,529	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			7.00000	3	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,587.00000	7,496	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,671.00000	4,757	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,173.00000	3,260	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	2	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,695.00000	1,779	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			24.00000	21	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			9.00000	4	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,338.00000	7,247	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			920.00000	985	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			149.00000	128	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			223.00000	239	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,252.00000	1,182	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			209.00000	223	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,338.00000	1,266	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			162.00000	173	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,691.00000	1,615	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			48.00000	50	31.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,977.00000	3,892	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,974.00000	3,061	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,983.00000	2,069	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		12.00000	11	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,069.00000	1,142	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		99.00000	85	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		45.00000	48	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,075.00000	3,991	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		28.00000	30	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,058.00000	4,972	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,123.00000	3,210	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,130.00000	2,217	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		9.00000	9	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,194.00000	1,272	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		74.00000	65	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,180.00000	2,266	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		9.00000	9	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,238.00000	1,316	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		67.00000	59	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,223.00000	3,310	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	2	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,229.00000	2,316	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		8.00000	8	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,282.00000	1,361	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		61.00000	54	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		584.00000	633	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		364.00000	326	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,024.00000	3,110	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		3.00000	3	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,031.00000	2,118	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		11.00000	11	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,109.00000	1,185	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		88.00000	78	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,323.00000	3,409	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,328.00000	2,415	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		7.00000	7	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,371.00000	1,452	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		50.00000	44	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		637.00000	689	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		316.00000	281	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,372.00000	3,459	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	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 15/03/2010 Currency Future	5.70	Call			2,378.00000	2,464	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	7	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,416.00000	1,497	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			46.00000	40	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			665.00000	718	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			294.00000	261	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			43.00000	46	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,173.00000	4,088	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,522.00000	3,609	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,526.00000	2,613	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,554.00000	1,637	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			34.00000	29	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			29.00000	30	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,008.00000	4,923	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,572.00000	3,659	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,576.00000	2,663	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	5	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,601.00000	1,684	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			30.00000	26	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,672.00000	3,758	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,675.00000	2,762	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			5.00000	5	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			851.00000	913	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			180.00000	156	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,622.00000	3,709	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,626.00000	2,712	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	5	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,648.00000	1,731	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			27.00000	24	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			817.00000	878	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			197.00000	171	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,472.00000	3,559	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,477.00000	2,563	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			6.00000	6	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,508.00000	1,590	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			37.00000	33	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,722.00000	3,808	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,725.00000	2,812	24.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.35	Put		4.00000	4	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,742.00000	1,826	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		22.00000	19	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		885.00000	949	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		164.00000	141	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,871.00000	3,958	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,874.00000	2,961	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		4.00000	4	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,886.00000	1,971	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		15.00000	13	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		993.00000	1,061	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		122.00000	104	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,971.00000	4,058	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		36.00000	37	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,565.00000	4,480	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		19.00000	20	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,048.00000	5,962	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		6.00000	2	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,035.00000	7,944	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		18.00000	18	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,147.00000	6,061	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		5.00000	1	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,135.00000	8,044	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		3,772.00000	3,858	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		2,775.00000	2,861	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		4.00000	4	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,790.00000	1,874	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		19.00000	17	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		17.00000	16	35.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,246.00000	6,159	35.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		5.00000	1	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,234.00000	8,144	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		16.00000	15	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,345.00000	6,257	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		5.00000	1	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,334.00000	8,244	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		16.00000	16	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,295.00000	6,208	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		5.00000	1	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,284.00000	8,194	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		14.00000	12	34.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,494.00000	6,405	34.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call			4.00000	1	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,484.00000	8,394	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			14.00000	12	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,543.00000	6,454	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			4.00000	1	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,533.00000	8,444	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,422.00000	3,509	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,427.00000	2,514	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	6	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			13.00000	11	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,593.00000	6,504	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			4.00000	1	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,583.00000	8,494	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			15.00000	14	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,394.00000	6,307	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			5.00000	1	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,384.00000	8,294	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,921.00000	4,008	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,934.00000	2,019	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	12	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,031.00000	1,100	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			110.00000	93	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			44.00000	47	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,124.00000	4,040	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			6.00000	2	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,085.00000	7,994	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,021.00000	4,108	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	0	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			19.00000	20	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,999.00000	5,913	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			6.00000	2	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,985.00000	7,894	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,071.00000	4,158	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,073.00000	3,160	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,081.00000	2,167	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			10.00000	10	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,151.00000	1,229	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			81.00000	71	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			6.00000	2	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,935.00000	7,844	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,821.00000	3,908	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
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,824.00000	2,911	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,838.00000	1,922	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		17.00000	15	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		956.00000	1,023	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		135.00000	115	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		17.00000	17	35.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,196.00000	6,110	35.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		5.00000	1	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,184.00000	8,094	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		15.00000	13	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,444.00000	6,356	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		4.00000	1	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,434.00000	8,344	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.28370	8.19430		20.44	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		222.00000	234	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,027.00000	1,950	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		890.00000	947	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		295.00000	264	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		595.00000	637	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		601.00000	553	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		559.00000	596	20.44	83,440,000.00	140	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		665.00000	612	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		525.00000	560	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		731.00000	676	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		542.00000	578	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		697.00000	644	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		494.00000	526	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		799.00000	743	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		465.00000	495	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		870.00000	811	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		509.00000	543	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		765.00000	709	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		479.00000	510	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		835.00000	777	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		451.00000	480	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		907.00000	847	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		94.00000	98	30.45	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,050.00000	3,964	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		296.00000	314	23.61	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,502.00000	1,430	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		779.00000	831	19.42	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		385.00000	348	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		577.00000	616	20.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.25	Put			633.00000	583	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			329.00000	350	23.03	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,335.00000	1,266	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			616.00000	659	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			571.00000	525	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			438.00000	466	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			943.00000	882	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			413.00000	439	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,018.00000	955	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			425.00000	452	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			981.00000	919	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			401.00000	426	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,056.00000	993	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			368.00000	391	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,173.00000	1,107	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			389.00000	414	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,095.00000	1,031	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			358.00000	380	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,213.00000	1,146	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			338.00000	359	22.89	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,294.00000	1,226	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			348.00000	370	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,253.00000	1,186	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			378.00000	402	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,134.00000	1,069	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			281.00000	298	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,587.00000	1,514	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			261.00000	276	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,717.00000	1,643	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			274.00000	291	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,630.00000	1,557	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			249.00000	263	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,804.00000	1,729	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			268.00000	283	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,673.00000	1,600	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			102.00000	106	29.87	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,807.00000	3,723	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			255.00000	270	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,761.00000	1,686	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			207.00000	219	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,163.00000	2,085	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			185.00000	195	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,390.00000	2,312	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			203.00000	214	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,209.00000	2,130	25.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call		217.00000	229	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,072.00000	1,995	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		296.00000	314	23.61	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,502.00000	1,430	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		681.00000	728	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		487.00000	445	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		243.00000	257	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,849.00000	1,773	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		232.00000	245	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,938.00000	1,861	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		212.00000	223	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,118.00000	2,040	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		194.00000	205	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,299.00000	2,221	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		86.00000	90	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,291.00000	4,206	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		659.00000	704	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		515.00000	471	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		237.00000	251	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,893.00000	1,817	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		227.00000	239	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,982.00000	1,906	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		198.00000	209	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,254.00000	2,176	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		189.00000	200	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,345.00000	2,266	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		84.00000	88	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,340.00000	4,255	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		232.00000	245	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,938.00000	1,861	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		194.00000	205	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,299.00000	2,221	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		176.00000	186	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,482.00000	2,403	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		80.00000	84	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,485.00000	4,400	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		217.00000	229	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,072.00000	1,995	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		189.00000	200	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,345.00000	2,266	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		180.00000	191	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,436.00000	2,357	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		172.00000	182	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,528.00000	2,448	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		165.00000	174	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,621.00000	2,540	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		75.00000	79	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,631.00000	4,546	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		237.00000	251	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,893.00000	1,817	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		81.00000	85	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,437.00000	4,352	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		806.00000	859	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		361.00000	325	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		289.00000	306	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,544.00000	1,472	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		227.00000	239	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,982.00000	1,906	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		833.00000	888	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		339.00000	304	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		243.00000	257	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,849.00000	1,773	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		92.00000	97	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,098.00000	4,013	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		861.00000	917	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		317.00000	283	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		304.00000	322	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,460.00000	1,389	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		289.00000	306	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,544.00000	1,472	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		91.00000	95	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,146.00000	4,061	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		312.00000	331	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,418.00000	1,347	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,445.00000	4,534	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,952.00000	3,041	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		8.00000	7	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,522.00000	1,602	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		77.00000	69	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		128.00000	135	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,184.00000	3,101	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		47.00000	50	34.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,103.00000	6,016	34.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		30.00000	31	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,586.00000	7,498	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,694.00000	4,784	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,200.00000	3,289	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	5	24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,744.00000	1,827	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			50.00000	44	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			142.00000	150	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,948.00000	2,866	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			83.00000	87	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,388.00000	4,303	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			51.00000	53	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,857.00000	5,770	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			32.00000	34	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,338.00000	7,250	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,046.00000	1,111	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			202.00000	177	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			321.00000	340	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,376.00000	1,307	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			274.00000	291	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,630.00000	1,557	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			103.00000	108	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,759.00000	3,675	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,002.00000	3,091	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			7.00000	7	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,022.00000	2,110	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			27.00000	26	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,150.00000	1,224	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			156.00000	140	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			131.00000	138	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,137.00000	3,054	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			65.00000	68	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,071.00000	4,984	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,216.00000	2,304	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			21.00000	20	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,310.00000	1,387	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			116.00000	104	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			98.00000	103	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,904.00000	3,819	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			69.00000	73	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,875.00000	4,789	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			124.00000	130	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,279.00000	3,196	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			87.00000	92	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,243.00000	4,158	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			62.00000	65	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,217.00000	5,131	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,250.00000	3,339	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	5	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,264.00000	2,353	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		20.00000	19	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,351.00000	1,429	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		107.00000	96	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		705.00000	753	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		460.00000	419	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		119.00000	125	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,375.00000	3,291	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		60.00000	63	32.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,316.00000	5,229	32.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,101.00000	3,190	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	6	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,119.00000	2,207	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		24.00000	23	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,229.00000	1,305	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		135.00000	121	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		637.00000	681	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		543.00000	498	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		169.00000	178	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,574.00000	2,494	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		113.00000	118	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,518.00000	3,435	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		57.00000	60	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,463.00000	5,376	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,051.00000	3,140	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	7	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,070.00000	2,158	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		26.00000	24	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,189.00000	1,264	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		145.00000	130	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		111.00000	116	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,566.00000	3,483	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		78.00000	82	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,534.00000	4,448	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		56.00000	59	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,512.00000	5,425	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		161.00000	170	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,667.00000	2,587	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		109.00000	114	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,615.00000	3,530	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		77.00000	81	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,582.00000	4,497	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		56.00000	58	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,561.00000	5,474	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		117.00000	123	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,423.00000	3,339	28.96	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	13.50	Call			59.00000	62	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,365.00000	5,278	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,299.00000	3,388	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			5.00000	5	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,313.00000	2,401	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			19.00000	18	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,393.00000	1,472	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			99.00000	88	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			729.00000	778	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			435.00000	395	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			185.00000	195	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,390.00000	2,312	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			121.00000	127	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,327.00000	3,244	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			61.00000	64	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,267.00000	5,180	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,349.00000	3,438	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	4	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,362.00000	2,450	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			18.00000	17	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,436.00000	1,515	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			91.00000	81	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			754.00000	804	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			409.00000	371	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,399.00000	3,488	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,411.00000	2,499	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			17.00000	16	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,478.00000	1,558	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			84.00000	75	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			126.00000	133	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,232.00000	3,149	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			89.00000	94	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,195.00000	4,110	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			63.00000	66	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,168.00000	5,082	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,548.00000	3,637	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	3	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,558.00000	2,646	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			14.00000	13	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,609.00000	1,691	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			65.00000	57	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			134.00000	141	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,089.00000	3,007	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			66.00000	69	32.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,022.00000	4,935	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,598.00000	3,687	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		3.00000	3	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,607.00000	2,696	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		13.00000	12	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,654.00000	1,736	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		59.00000	52	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		136.00000	144	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,042.00000	2,960	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		95.00000	100	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,001.00000	3,916	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		67.00000	70	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,973.00000	4,887	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,647.00000	3,737	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	3	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,656.00000	2,745	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		12.00000	11	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,699.00000	1,782	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		54.00000	48	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		919.00000	978	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		275.00000	245	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		139.00000	147	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,995.00000	2,913	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		97.00000	101	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,953.00000	3,868	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		68.00000	71	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,924.00000	4,838	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,697.00000	3,786	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,706.00000	2,794	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		11.00000	10	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		950.00000	1,010	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		256.00000	226	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,498.00000	3,587	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,509.00000	2,597	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		15.00000	14	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,565.00000	1,646	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		71.00000	63	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		44.00000	46	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,349.00000	6,262	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		115.00000	121	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,471.00000	3,387	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		43.00000	45	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,399.00000	6,311	34.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			42.00000	44	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,448.00000	6,361	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,896.00000	3,986	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,903.00000	2,992	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			9.00000	8	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,928.00000	2,013	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			34.00000	29	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,080.00000	1,146	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			186.00000	162	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			74.00000	78	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,680.00000	4,594	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			47.00000	49	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,152.00000	6,065	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,946.00000	4,035	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,975.00000	2,061	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			30.00000	28	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,115.00000	1,185	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			171.00000	151	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			26.00000	28	36.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,082.00000	7,994	36.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,847.00000	3,936	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,853.00000	2,942	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			9.00000	8	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,881.00000	1,966	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			37.00000	32	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			46.00000	48	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,202.00000	6,115	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			25.00000	27	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,181.00000	8,093	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,747.00000	3,836	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,755.00000	2,843	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			11.00000	10	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,789.00000	1,873	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			45.00000	40	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			981.00000	1,043	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			237.00000	209	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			44.00000	47	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,300.00000	6,213	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			24.00000	25	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,279.00000	8,192	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			23.00000	24	36.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,378.00000	8,290	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			23.00000	25	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,329.00000	8,241	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			161.00000	170	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,667.00000	2,587	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			77.00000	81	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,582.00000	4,497	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			41.00000	43	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,547.00000	6,459	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			21.00000	22	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,527.00000	8,439	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			41.00000	43	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,547.00000	6,459	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,448.00000	3,538	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			4.00000	4	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,460.00000	2,548	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			16.00000	15	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			158.00000	167	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,713.00000	2,633	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			40.00000	42	34.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,596.00000	6,509	34.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			20.00000	22	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,576.00000	8,488	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			154.00000	163	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,760.00000	2,679	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			40.00000	42	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,645.00000	6,558	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			20.00000	21	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,626.00000	8,538	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			22.00000	24	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,428.00000	8,340	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			25.00000	27	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,131.00000	8,044	36.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,996.00000	4,085	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			2.00000	1	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			48.00000	50	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,054.00000	5,967	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			27.00000	28	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,032.00000	7,944	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			4,046.00000	4,135	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			2.00000	1	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			49.00000	51	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,005.00000	5,917	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			27.00000	28	36.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			7,983.00000	7,895	36.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future			12.79940	12.79620		15.38	255,988.00	20	28,668.00
£ / R On 14/09/2009 Currency Future	12.80	Call		186.00000	179	15.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		190.00000	180	15.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		137.00000	130	16.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		291.00000	281	16.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		103.00000	96	18.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		406.00000	396	18.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		66.00000	60	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		619.00000	611	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		60.00000	55	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		664.00000	656	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		66.00000	60	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		619.00000	611	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		60.00000	55	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		664.00000	656	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		56.00000	51	21.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		710.00000	701	21.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		48.00000	43	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		802.00000	794	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		41.00000	37	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		895.00000	888	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		41.00000	37	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		895.00000	888	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		85.00000	79	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		489.00000	480	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		103.00000	96	18.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		406.00000	396	18.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		113.00000	106	17.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		367.00000	356	17.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		152.00000	144	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		256.00000	245	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		124.00000	117	17.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		328.00000	318	17.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		85.00000	79	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		489.00000	480	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		44.00000	40	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		848.00000	841	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		52.00000	47	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		755.00000	747	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		71.00000	66	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		575.00000	566	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		93.00000	87	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		447.00000	437	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		152.00000	144	16.29	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	12.90	Put			256.00000	245	16.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			78.00000	72	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			532.00000	523	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			93.00000	87	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			447.00000	437	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			217.00000	210	15.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			171.00000	161	15.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			168.00000	161	15.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			222.00000	211	15.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			24.00000	21	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,327.00000	1,322	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			34.00000	30	24.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,037.00000	1,031	24.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			30.00000	26	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,134.00000	1,127	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			32.00000	28	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,085.00000	1,079	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			30.00000	26	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,134.00000	1,127	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			25.00000	22	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,279.00000	1,273	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			20.00000	18	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,474.00000	1,469	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			21.00000	19	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,425.00000	1,419	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			24.00000	21	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,327.00000	1,322	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			18.00000	16	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,572.00000	1,567	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			17.00000	15	30.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,671.00000	1,666	30.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			16.00000	14	30.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,720.00000	1,715	30.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			19.00000	17	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,523.00000	1,518	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			12.00000	11	33.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,066.00000	2,061	33.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			9.00000	8	35.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,313.00000	2,309	35.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			5.00000	5	38.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,809.00000	2,805	38.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			7.00000	6	36.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,561.00000	2,557	36.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			8.00000	7	36.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,462.00000	2,457	36.04	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 14/09/2009 Currency Future	15.15	Call			9.00000	8	35.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,362.00000	2,358	35.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			12.00000	11	33.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,066.00000	2,061	33.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			15.00000	13	31.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,819.00000	1,814	31.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			13.00000	12	32.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,967.00000	1,962	32.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			9.00000	8	35.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,313.00000	2,309	35.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			10.00000	9	34.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,214.00000	2,210	34.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			12.00000	10	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,115.00000	2,111	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			10.00000	9	34.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,263.00000	2,259	34.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			11.00000	10	34.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,165.00000	2,160	34.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			13.00000	11	33.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,017.00000	2,012	33.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			12.00000	10	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,115.00000	2,111	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			7.00000	6	36.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,511.00000	2,507	36.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			8.00000	7	35.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,412.00000	2,408	35.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			14.00000	12	32.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,918.00000	1,913	32.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			7.00000	6	36.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,561.00000	2,557	36.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			5.00000	5	38.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,809.00000	2,805	38.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			6.00000	6	37.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,660.00000	2,656	37.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			5.00000	5	38.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,859.00000	2,855	38.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			5.00000	4	38.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,909.00000	2,905	38.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			6.00000	5	37.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,710.00000	2,706	37.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			18.00000	16	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,621.00000	1,616	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			4.00000	4	39.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,008.00000	3,005	39.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			14.00000	13	32.07	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.65	Put			1,868.00000	1,863	32.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			13.00000	11	33.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,017.00000	2,012	33.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			7.00000	6	36.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,610.00000	2,606	36.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			19.00000	17	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,523.00000	1,518	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			26.00000	23	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,230.00000	1,224	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			28.00000	25	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,182.00000	1,176	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			22.00000	20	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,376.00000	1,370	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			16.00000	14	31.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,769.00000	1,764	31.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			7.00000	6	36.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,511.00000	2,507	36.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			4.00000	4	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,108.00000	3,104	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			7.00000	6	36.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,610.00000	2,606	36.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			4.00000	4	39.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,008.00000	3,005	39.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			4.00000	4	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,108.00000	3,104	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			4.00000	3	40.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,208.00000	3,204	40.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			3.00000	3	40.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,307.00000	3,304	40.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			10.00000	9	34.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,263.00000	2,259	34.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			6.00000	5	37.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,759.00000	2,756	37.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			5.00000	4	38.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,958.00000	2,955	38.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			6.00000	5	37.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,759.00000	2,756	37.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			4.00000	4	39.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,058.00000	3,054	39.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			4.00000	3	40.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,158.00000	3,154	40.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			4.00000	3	40.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,257.00000	3,254	40.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			18.00000	16	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,621.00000	1,616	29.82	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	16.30	Call			3.00000	3	42.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,507.00000	3,503	42.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			22.00000	20	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,376.00000	1,370	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			14.00000	13	32.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,868.00000	1,863	32.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			9.00000	8	35.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,362.00000	2,358	35.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			15.00000	13	31.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,819.00000	1,814	31.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			36.00000	32	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			990.00000	983	23.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			32.00000	28	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,085.00000	1,079	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			25.00000	22	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,279.00000	1,273	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			16.00000	14	31.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,769.00000	1,764	31.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			34.00000	30	24.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,037.00000	1,031	24.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			38.00000	35	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			942.00000	935	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			18.00000	16	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,572.00000	1,567	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			44.00000	40	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			848.00000	841	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,696.00000	4,699	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,196.00000	3,199	33.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	33.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,703.00000	1,706	31.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			7.00000	7	31.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			320.00000	316	17.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			124.00000	116	17.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			1.00000	1	46.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,305.00000	4,302	46.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	52.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,804.00000	5,801	52.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	53.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,304.00000	7,301	53.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,146.00000	5,149	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,646.00000	3,649	30.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	30.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,149.00000	2,152	33.84	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	10.65	Put			3.00000	3	33.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			696.00000	696	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			50.00000	47	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			2.00000	2	44.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,856.00000	3,853	44.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			0.00000	1	50.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,354.00000	5,351	50.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	53.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,854.00000	6,851	53.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,396.00000	5,399	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,896.00000	3,899	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,397.00000	2,401	34.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			1.00000	1	34.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			927.00000	929	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			31.00000	30	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			3.00000	2	42.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,607.00000	3,603	42.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			0.00000	1	49.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,104.00000	5,101	49.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	53.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,604.00000	6,601	53.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			284.00000	279	16.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			138.00000	130	16.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			397.00000	394	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			101.00000	94	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			250.00000	244	16.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			154.00000	144	16.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			437.00000	434	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			91.00000	85	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			358.00000	354	17.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			112.00000	105	17.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			168.00000	161	15.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			222.00000	211	15.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			250.00000	244	16.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			154.00000	144	16.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			2,896.00000	2,900	35.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	0	35.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			1,901.00000	1,904	32.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			5.00000	5	32.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			2.00000	2	45.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,105.00000	4,102	45.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	53.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,104.00000	6,101	53.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,104.00000	8,101	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,796.00000	3,799	28.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	28.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,797.00000	2,800	35.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	35.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,802.00000	1,805	31.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			6.00000	6	31.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			833.00000	835	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			37.00000	36	23.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	2	45.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,205.00000	4,202	45.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	53.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,204.00000	6,201	53.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,204.00000	8,201	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,696.00000	3,699	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,697.00000	2,700	34.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	34.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			741.00000	742	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			45.00000	43	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			0.00000	0	53.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,304.00000	6,301	53.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,304.00000	8,301	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,647.00000	2,650	34.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			1.00000	0	34.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,654.00000	1,657	30.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			8.00000	8	30.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	46.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,354.00000	4,352	46.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	53.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,354.00000	6,351	53.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,354.00000	8,351	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,496.00000	3,499	31.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	31.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,497.00000	2,500	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			1.00000	1	34.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,506.00000	1,509	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			10.00000	10	29.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			563.00000	562	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			67.00000	63	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	1	47.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.30	Put		4,504.00000	4,502	47.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	53.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		6,504.00000	6,501	53.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		8,504.00000	8,501	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		3,396.00000	3,399	32.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	32.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		1,408.00000	1,411	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		12.00000	12	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		478.00000	476	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		82.00000	77	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		0.00000	1	47.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		4,604.00000	4,602	47.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		8,604.00000	8,601	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		3,346.00000	3,349	32.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	32.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		2,348.00000	2,351	34.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		2.00000	1	34.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		1,360.00000	1,362	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		13.00000	13	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		0.00000	1	47.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,654.00000	4,652	47.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	53.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,654.00000	6,651	53.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,654.00000	8,651	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,296.00000	3,299	33.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	33.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,298.00000	2,301	34.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		2.00000	2	34.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,311.00000	1,314	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		15.00000	14	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		0.00000	1	47.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,704.00000	4,702	47.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	53.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,704.00000	6,701	53.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,704.00000	8,701	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,199.00000	2,202	33.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		2.00000	2	33.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,214.00000	1,217	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		18.00000	17	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		0.00000	1	48.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,804.00000	4,802	48.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	53.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,804.00000	6,801	53.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,804.00000	8,801	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,246.00000	3,249	33.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	33.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,248.00000	2,251	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			2.00000	2	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,262.00000	1,265	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			16.00000	16	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	1	48.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,754.00000	4,752	48.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	53.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,754.00000	6,751	53.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,754.00000	8,751	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,446.00000	3,449	31.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	31.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,447.00000	2,450	34.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			1.00000	1	34.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,457.00000	1,460	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			11.00000	11	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			520.00000	519	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			74.00000	69	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			0.00000	1	47.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,554.00000	4,552	47.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			0.00000	0	53.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			6,554.00000	6,551	53.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,554.00000	8,551	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			3,596.00000	3,599	30.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	30.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,597.00000	2,600	34.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			1.00000	1	34.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,605.00000	1,608	30.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			9.00000	8	30.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			651.00000	651	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			55.00000	52	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			1.00000	1	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,404.00000	4,402	46.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	53.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,404.00000	6,401	53.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			8,404.00000	8,401	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			3,846.00000	3,849	28.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			2,846.00000	2,850	35.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	0	35.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			1,852.00000	1,855	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			6.00000	5	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			880.00000	882	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			34.00000	33	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			1.00000	2	45.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,155.00000	4,152	45.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			0.00000	0	53.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,154.00000	6,151	53.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,154.00000	8,151	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			3,996.00000	3,999	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			2,996.00000	3,000	35.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	35.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,001.00000	2,004	33.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			4.00000	4	33.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,022.00000	1,024	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			26.00000	25	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			2.00000	2	45.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,006.00000	4,002	45.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	0	52.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			6,004.00000	6,001	52.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			8,004.00000	8,001	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,046.00000	4,049	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,046.00000	3,049	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,050.00000	2,053	33.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			4.00000	4	33.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,070.00000	1,072	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			23.00000	23	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			2.00000	2	44.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,956.00000	3,953	44.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			0.00000	0	52.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,954.00000	5,951	52.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	54.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,954.00000	7,951	54.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			3,746.00000	3,749	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			2,747.00000	2,750	35.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	35.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.05	Call			1,753.00000	1,756	31.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			7.00000	6	31.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			787.00000	788	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			41.00000	39	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			1.00000	1	46.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,255.00000	4,252	46.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	53.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,254.00000	6,251	53.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,254.00000	8,251	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,146.00000	3,149	34.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	34.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,166.00000	1,168	26.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			19.00000	19	26.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	1	48.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,854.00000	4,851	48.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	54.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,854.00000	8,851	54.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.01320		13.00850		17.06	5,361,438.40	412	15,948.00
£ / R On 14/12/2009 Currency Future	13.00	Call			495.00000	492	17.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			486.00000	479	17.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			475.00000	473	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			517.00000	509	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			438.00000	435	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			580.00000	572	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			388.00000	385	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			680.00000	672	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			318.00000	315	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			860.00000	852	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			306.00000	303	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			898.00000	890	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			295.00000	292	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			936.00000	928	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			306.00000	303	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			898.00000	890	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			283.00000	280	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			975.00000	967	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			273.00000	270	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,014.00000	1,006	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			243.00000	240	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,135.00000	1,127	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			253.00000	250	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,094.00000	1,086	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			359.00000	356	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			750.00000	742	18.21	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.20	Call			421.00000	418	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			612.00000	605	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			345.00000	342	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			786.00000	778	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			295.00000	292	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			936.00000	928	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			262.00000	259	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,054.00000	1,046	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			253.00000	250	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,094.00000	1,086	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			273.00000	270	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,014.00000	1,006	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			331.00000	328	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			823.00000	815	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			359.00000	356	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			750.00000	742	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			373.00000	370	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			715.00000	707	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			421.00000	418	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			612.00000	605	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			438.00000	435	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			580.00000	572	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			456.00000	454	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			548.00000	540	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			283.00000	280	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			975.00000	967	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			345.00000	342	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			786.00000	778	18.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			456.00000	454	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			548.00000	540	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			517.00000	515	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			459.00000	452	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			306.00000	303	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			898.00000	890	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			182.00000	179	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,473.00000	1,466	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			226.00000	223	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,217.00000	1,210	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			218.00000	215	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,259.00000	1,252	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			218.00000	215	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,259.00000	1,252	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			210.00000	207	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,301.00000	1,294	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			188.00000	186	20.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.25	Put			1,430.00000	1,422	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			164.00000	161	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,605.00000	1,598	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			175.00000	173	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,517.00000	1,510	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			169.00000	167	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,561.00000	1,554	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			158.00000	156	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,650.00000	1,642	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			122.00000	120	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,013.00000	2,006	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			126.00000	123	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,967.00000	1,960	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			148.00000	145	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,739.00000	1,732	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			138.00000	136	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,830.00000	1,823	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			130.00000	127	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,921.00000	1,914	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			114.00000	112	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,106.00000	2,099	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			106.00000	104	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,198.00000	2,191	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			98.00000	97	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,290.00000	2,283	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			73.00000	72	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,665.00000	2,659	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			210.00000	207	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,301.00000	1,294	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			195.00000	192	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,387.00000	1,379	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			243.00000	240	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,135.00000	1,127	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			148.00000	145	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,739.00000	1,732	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			202.00000	199	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,344.00000	1,336	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			153.00000	150	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,694.00000	1,687	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			143.00000	141	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,785.00000	1,777	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			134.00000	132	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,875.00000	1,869	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			102.00000	100	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,244.00000	2,237	23.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Call			253.00000	250	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,094.00000	1,086	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			234.00000	231	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,176.00000	1,168	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			202.00000	199	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,344.00000	1,336	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			153.00000	150	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,694.00000	1,687	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			118.00000	116	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,060.00000	2,053	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			143.00000	141	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,785.00000	1,777	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			110.00000	108	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,152.00000	2,145	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			169.00000	167	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,561.00000	1,554	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			122.00000	120	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,013.00000	2,006	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			175.00000	173	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,517.00000	1,510	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,710.00000	4,714	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,222.00000	3,227	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	14	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,762.00000	1,767	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			54.00000	53	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			590.00000	588	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			382.00000	375	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			64.00000	62	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,855.00000	2,849	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			25.00000	25	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,317.00000	4,311	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			14.00000	13	30.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,805.00000	5,800	30.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			7.00000	7	33.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,299.00000	7,294	33.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,159.00000	5,164	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,667.00000	3,672	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	8	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,195.00000	2,199	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			36.00000	36	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			856.00000	856	16.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			197.00000	193	16.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			88.00000	86	23.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.35	Put			2,430.00000	2,423	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			32.00000	31	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,874.00000	3,868	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			16.00000	16	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,358.00000	5,353	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			9.00000	9	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,850.00000	6,845	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,409.00000	5,413	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,915.00000	3,920	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	6	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,437.00000	2,442	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			29.00000	29	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,034.00000	1,035	15.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			126.00000	122	15.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			37.00000	36	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,629.00000	3,623	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			18.00000	17	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,109.00000	5,104	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			10.00000	10	32.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,601.00000	6,596	32.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			541.00000	539	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			432.00000	425	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			699.00000	698	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			291.00000	285	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			643.00000	642	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			335.00000	328	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			541.00000	539	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			432.00000	425	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			616.00000	615	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			358.00000	351	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			565.00000	563	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			407.00000	400	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			404.00000	401	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			646.00000	638	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			226.00000	223	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,217.00000	1,210	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			373.00000	370	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			715.00000	707	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			210.00000	207	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,301.00000	1,294	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			234.00000	231	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,176.00000	1,168	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			331.00000	328	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			823.00000	815	18.50	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	10.10	Call			2,927.00000	2,931	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			18.00000	18	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,954.00000	1,958	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			45.00000	45	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			28.00000	27	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,119.00000	4,114	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			12.00000	12	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,104.00000	6,099	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			5.00000	5	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,097.00000	8,092	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,816.00000	3,820	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	7	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,829.00000	2,833	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	20	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,858.00000	1,862	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			49.00000	49	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			960.00000	961	15.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			152.00000	148	15.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			26.00000	26	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,218.00000	4,213	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			12.00000	11	31.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,203.00000	6,198	31.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			5.00000	5	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,196.00000	8,192	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,682.00000	2,686	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			23.00000	23	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,715.00000	1,719	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			56.00000	56	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			25.00000	24	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,366.00000	4,361	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			11.00000	11	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,353.00000	6,347	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			4.00000	4	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,346.00000	8,341	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,717.00000	3,721	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			8.00000	8	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,731.00000	2,735	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			22.00000	22	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			890.00000	890	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			181.00000	177	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			91.00000	90	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,383.00000	2,376	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			11.00000	11	31.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,303.00000	6,298	31.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			5.00000	4	34.36	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	21.30	Put		8,296.00000	8,291	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,518.00000	3,523	26.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	10	26.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,535.00000	2,539	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		26.00000	26	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,573.00000	1,576	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		64.00000	63	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		759.00000	759	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		251.00000	246	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		79.00000	77	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,570.00000	2,564	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		23.00000	22	27.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,515.00000	4,509	27.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		10.00000	10	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,502.00000	6,497	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		4.00000	4	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,495.00000	8,491	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,370.00000	3,375	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		12.00000	12	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,389.00000	2,393	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		30.00000	30	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,432.00000	1,435	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		74.00000	72	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		671.00000	670	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		312.00000	306	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		71.00000	69	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,712.00000	2,706	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		22.00000	21	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,663.00000	4,658	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		10.00000	9	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,651.00000	6,646	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		3.00000	3	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,645.00000	8,640	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,321.00000	3,325	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		12.00000	12	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,340.00000	2,345	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		32.00000	32	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,386.00000	1,389	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		77.00000	76	17.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		68.00000	67	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,760.00000	2,754	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		21.00000	20	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,713.00000	4,707	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		9.00000	9	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,701.00000	6,696	32.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Call			3.00000	3	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,695.00000	8,690	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,271.00000	3,276	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			13.00000	13	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,292.00000	2,296	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			33.00000	33	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,339.00000	1,342	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			81.00000	79	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			66.00000	65	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,808.00000	2,801	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			21.00000	20	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,762.00000	4,757	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			9.00000	9	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,751.00000	6,746	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			3.00000	3	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,745.00000	8,740	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,173.00000	3,177	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			14.00000	14	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,247.00000	1,250	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			89.00000	87	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			62.00000	60	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,903.00000	2,897	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			20.00000	19	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,861.00000	4,856	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			3.00000	3	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,844.00000	8,840	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,243.00000	2,248	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			35.00000	35	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,293.00000	1,296	16.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			85.00000	83	16.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			20.00000	20	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,812.00000	4,806	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			9.00000	9	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,801.00000	6,796	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			3.00000	3	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,795.00000	8,790	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,469.00000	3,474	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			10.00000	10	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,486.00000	2,491	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			28.00000	27	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,526.00000	1,529	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			67.00000	66	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			729.00000	728	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			270.00000	265	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			76.00000	75	23.86	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	15.55	Put		2,618.00000	2,611	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		22.00000	22	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,564.00000	4,559	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		10.00000	10	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,552.00000	6,547	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		4.00000	4	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,545.00000	8,540	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,568.00000	3,573	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	9	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,584.00000	2,588	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		25.00000	25	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,620.00000	1,624	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		61.00000	61	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		791.00000	790	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		232.00000	227	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		82.00000	80	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,523.00000	2,517	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		24.00000	23	27.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,465.00000	4,460	27.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		11.00000	10	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,452.00000	6,447	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		4.00000	4	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,446.00000	8,441	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,965.00000	3,969	28.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	6	28.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,976.00000	2,981	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		18.00000	17	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,002.00000	2,007	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		43.00000	43	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,072.00000	1,074	15.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		114.00000	111	15.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		110.00000	108	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,152.00000	2,145	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		29.00000	28	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,070.00000	4,065	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		13.00000	12	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,054.00000	6,049	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		6.00000	5	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,047.00000	8,042	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,014.00000	4,019	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		6.00000	6	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,025.00000	3,030	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		17.00000	17	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,050.00000	2,055	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		42.00000	42	20.70	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Call		1,111.00000	1,113	15.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		103.00000	100	15.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		29.00000	28	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		4,021.00000	4,015	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		13.00000	13	31.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		6,004.00000	5,999	31.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		6.00000	6	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		7,997.00000	7,992	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,865.00000	3,870	28.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		7.00000	7	28.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,878.00000	2,882	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		19.00000	19	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,906.00000	1,910	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		47.00000	47	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		997.00000	998	15.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		138.00000	135	15.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		102.00000	100	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,244.00000	2,237	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		27.00000	26	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,169.00000	4,163	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		12.00000	12	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,154.00000	6,149	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		5.00000	5	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,147.00000	8,142	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,766.00000	3,771	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		8.00000	8	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,780.00000	2,784	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		21.00000	21	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,810.00000	1,814	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		51.00000	51	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		925.00000	925	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		166.00000	162	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		95.00000	93	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,336.00000	2,330	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		26.00000	25	27.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,267.00000	4,262	27.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		12.00000	11	31.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,253.00000	6,248	31.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		5.00000	5	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,246.00000	8,241	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,617.00000	3,622	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		9.00000	9	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,633.00000	2,637	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		24.00000	24	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,667.00000	1,671	18.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.40	Put		59.00000	58	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		823.00000	823	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		214.00000	209	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		85.00000	83	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,476.00000	2,470	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		24.00000	23	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,416.00000	4,410	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		11.00000	10	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		6,402.00000	6,397	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		4.00000	4	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		8,396.00000	8,391	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		3,420.00000	3,424	26.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		11.00000	11	26.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		1,479.00000	1,482	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		70.00000	69	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		22.00000	21	27.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,613.00000	4,608	27.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		4.00000	3	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		8,595.00000	8,590	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,124.00000	3,128	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		15.00000	15	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,146.00000	2,151	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		38.00000	38	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,202.00000	1,204	16.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		93.00000	91	16.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		59.00000	58	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,951.00000	2,945	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		19.00000	19	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,911.00000	4,906	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		9.00000	8	32.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,900.00000	6,895	32.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		3.00000	3	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,894.00000	8,890	34.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.22210	13.21540		17.71	0.00	0	205.00
£ / R On 15/03/2010 Currency Future	13.20	Call		705.00000	703	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		690.00000	681	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		686.00000	684	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		721.00000	712	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		649.00000	647	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		784.00000	775	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		583.00000	580	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		917.00000	908	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		524.00000	521	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,058.00000	1,049	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		510.00000	507	19.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.80	Put		1,095.00000	1,085	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		497.00000	494	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,131.00000	1,122	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		484.00000	481	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,169.00000	1,159	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		460.00000	457	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,244.00000	1,235	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		426.00000	423	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,360.00000	1,351	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		437.00000	434	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,321.00000	1,312	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,228.00000	2,235	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		62.00000	63	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,085.00000	4,091	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		19.00000	19	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		552.00000	550	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		987.00000	978	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		841.00000	840	17.26	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		526.00000	518	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		632.00000	630	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		817.00000	808	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		326.00000	323	21.08	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,811.00000	1,801	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		599.00000	596	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		883.00000	874	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		448.00000	445	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,282.00000	1,273	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		472.00000	469	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,206.00000	1,197	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		567.00000	565	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		952.00000	943	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		615.00000	613	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		850.00000	841	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		668.00000	665	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		752.00000	743	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		538.00000	535	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,022.00000	1,013	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,741.00000	3,747	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		26.00000	25	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,762.00000	2,769	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		47.00000	47	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,817.00000	1,823	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		102.00000	101	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,058.00000	1,059	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		343.00000	337	16.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Call			358.00000	356	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,643.00000	1,633	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			224.00000	222	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,509.00000	2,500	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			141.00000	139	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,425.00000	3,417	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			88.00000	87	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,372.00000	4,365	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,643.00000	3,649	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			27.00000	27	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,665.00000	2,672	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			49.00000	50	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,731.00000	1,737	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			116.00000	115	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,000.00000	1,000	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			384.00000	378	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			342.00000	339	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,726.00000	1,717	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			214.00000	211	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,598.00000	2,589	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			135.00000	133	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,519.00000	3,511	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			83.00000	82	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,467.00000	4,460	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,545.00000	3,551	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			29.00000	29	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,567.00000	2,574	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			52.00000	52	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,646.00000	1,652	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			131.00000	130	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			944.00000	944	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			429.00000	422	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			204.00000	201	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,688.00000	2,679	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			129.00000	127	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,614.00000	3,605	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			78.00000	77	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,563.00000	4,555	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,447.00000	3,453	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			31.00000	31	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,470.00000	2,477	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			55.00000	55	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,563.00000	1,569	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			148.00000	146	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			891.00000	891	17.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put		476.00000	469	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		311.00000	309	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,896.00000	1,886	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		194.00000	192	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,779.00000	2,770	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		124.00000	122	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,708.00000	3,700	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		74.00000	73	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,658.00000	4,650	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,300.00000	3,306	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		34.00000	34	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,325.00000	2,332	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		59.00000	60	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,442.00000	1,446	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		177.00000	174	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		817.00000	816	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		552.00000	544	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		291.00000	288	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,025.00000	2,016	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		181.00000	179	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,915.00000	2,907	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		116.00000	115	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,851.00000	3,842	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		67.00000	66	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,802.00000	4,794	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,398.00000	3,404	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		32.00000	32	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,422.00000	2,429	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		56.00000	56	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,523.00000	1,527	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		157.00000	155	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		866.00000	865	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		501.00000	493	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		304.00000	302	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,939.00000	1,929	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		190.00000	187	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,824.00000	2,815	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		121.00000	119	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,756.00000	3,747	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		72.00000	70	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,706.00000	4,698	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,692.00000	3,698	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		26.00000	26	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,714.00000	2,720	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		48.00000	48	19.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.55	Call			1,774.00000	1,780	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			108.00000	108	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,029.00000	1,029	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			363.00000	357	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			350.00000	347	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,684.00000	1,675	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			219.00000	217	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,554.00000	2,545	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			138.00000	136	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,472.00000	3,464	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			85.00000	84	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,420.00000	4,412	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,496.00000	3,502	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			30.00000	30	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,519.00000	2,526	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			53.00000	54	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,605.00000	1,610	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			139.00000	138	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			917.00000	917	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			452.00000	445	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			318.00000	316	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,853.00000	1,844	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			199.00000	197	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,733.00000	2,725	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			126.00000	125	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,661.00000	3,653	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			76.00000	75	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,610.00000	4,603	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,594.00000	3,600	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			28.00000	28	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,616.00000	2,623	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			51.00000	51	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,689.00000	1,694	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			123.00000	122	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			972.00000	972	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			406.00000	400	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			334.00000	331	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,768.00000	1,759	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			209.00000	206	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,643.00000	2,634	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			132.00000	130	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,566.00000	3,558	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			80.00000	79	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,515.00000	4,507	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,349.00000	3,355	22.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.90	Put			33.00000	33	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,373.00000	2,380	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			58.00000	58	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,482.00000	1,487	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			167.00000	165	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			297.00000	295	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,982.00000	1,973	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			185.00000	183	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,870.00000	2,861	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			118.00000	117	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,803.00000	3,795	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			69.00000	68	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,754.00000	4,746	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			538.00000	535	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,022.00000	1,013	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,938.00000	3,944	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			22.00000	22	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,958.00000	2,965	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			43.00000	43	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,993.00000	2,000	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			78.00000	78	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,183.00000	1,185	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			268.00000	263	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			395.00000	392	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,480.00000	1,470	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			248.00000	245	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,333.00000	2,323	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			154.00000	152	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,238.00000	3,230	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			99.00000	97	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,183.00000	4,175	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			31.00000	31	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,116.00000	6,109	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			18.00000	18	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,103.00000	8,096	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,790.00000	3,796	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			25.00000	24	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,811.00000	2,818	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			46.00000	46	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,861.00000	1,867	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			95.00000	95	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,088.00000	1,090	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			323.00000	318	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			230.00000	228	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,465.00000	2,456	22.59	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 15/03/2010 Currency Future	17.45	Call			90.00000	89	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,325.00000	4,317	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			30.00000	29	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,265.00000	6,257	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			17.00000	16	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,251.00000	8,244	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			29.00000	28	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,364.00000	6,356	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			16.00000	15	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,350.00000	8,343	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			29.00000	28	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,413.00000	6,406	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			15.00000	15	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,400.00000	8,393	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			27.00000	27	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,562.00000	6,555	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			14.00000	14	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,548.00000	8,541	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			27.00000	26	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,661.00000	6,654	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			13.00000	13	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,648.00000	8,641	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			26.00000	26	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,711.00000	6,704	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			13.00000	12	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,697.00000	8,690	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			26.00000	25	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,761.00000	6,753	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			12.00000	12	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,747.00000	8,740	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,202.00000	3,209	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			37.00000	37	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,364.00000	1,367	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			198.00000	195	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			770.00000	769	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			605.00000	597	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			173.00000	171	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,007.00000	2,998	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			64.00000	63	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,898.00000	4,890	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			25.00000	25	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,860.00000	6,853	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			12.00000	11	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,846.00000	8,839	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			27.00000	26	27.03	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.80	Put		6,612.00000	6,604	27.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		13.00000	13	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,598.00000	8,591	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		28.00000	28	26.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,463.00000	6,456	26.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		15.00000	14	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,449.00000	8,442	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,839.00000	3,846	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		24.00000	24	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,860.00000	2,867	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		45.00000	45	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,904.00000	1,911	16.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		89.00000	89	16.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,119.00000	1,121	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		304.00000	299	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		236.00000	233	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,420.00000	2,411	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		93.00000	92	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,278.00000	4,270	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		30.00000	30	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,215.00000	6,208	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		17.00000	17	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,202.00000	8,195	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,987.00000	3,993	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		22.00000	21	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,007.00000	3,014	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		42.00000	42	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,038.00000	2,045	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		73.00000	73	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,216.00000	1,218	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		250.00000	246	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		254.00000	252	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,289.00000	2,280	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		102.00000	100	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,136.00000	4,128	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		32.00000	31	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,066.00000	6,059	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		19.00000	18	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,053.00000	8,046	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,036.00000	4,043	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		21.00000	21	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,056.00000	3,063	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		41.00000	40	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,083.00000	2,090	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		68.00000	68	17.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.20	Call		1,249.00000	1,252	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		234.00000	230	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		261.00000	258	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,245.00000	2,236	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		105.00000	103	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,089.00000	4,081	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		32.00000	32	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,017.00000	6,010	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		19.00000	19	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,004.00000	7,997	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,888.00000	3,895	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		23.00000	23	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,909.00000	2,916	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		44.00000	44	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,949.00000	1,956	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		83.00000	83	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,151.00000	1,152	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		285.00000	280	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		242.00000	239	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,376.00000	2,367	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		96.00000	95	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,231.00000	4,223	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		31.00000	30	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,165.00000	6,158	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		18.00000	17	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,152.00000	8,145	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		30.00000	29	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,314.00000	6,307	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		16.00000	16	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,301.00000	8,294	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,153.00000	3,160	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		38.00000	38	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,180.00000	2,187	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		64.00000	65	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,325.00000	1,328	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		210.00000	206	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		748.00000	747	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		633.00000	624	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		169.00000	167	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,053.00000	3,045	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		62.00000	61	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,946.00000	4,939	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		25.00000	24	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,910.00000	6,902	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		11.00000	11	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.10	Put		8,896.00000	8,889	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,105.00000	3,111	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		39.00000	39	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,131.00000	2,139	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		66.00000	66	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,287.00000	1,290	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		222.00000	218	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		726.00000	725	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		661.00000	653	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		165.00000	163	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,099.00000	3,091	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		60.00000	59	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		4,995.00000	4,987	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		25.00000	24	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		6,959.00000	6,952	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		11.00000	11	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		8,946.00000	8,939	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,251.00000	3,257	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		36.00000	35	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,276.00000	2,283	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		61.00000	61	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,403.00000	1,407	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		187.00000	184	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		793.00000	792	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		578.00000	570	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		177.00000	175	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,961.00000	2,952	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		65.00000	64	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,850.00000	4,842	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		26.00000	25	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,810.00000	6,803	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		12.00000	12	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,797.00000	8,790	29.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.42550	13.41510		18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		875.00000	876	18.06	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		860.00000	851	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		856.00000	857	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		891.00000	882	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		820.00000	821	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		955.00000	945	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		753.00000	753	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,088.00000	1,078	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		678.00000	678	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,263.00000	1,253	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		664.00000	664	19.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.05	Put			1,299.00000	1,289	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			637.00000	638	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,372.00000	1,362	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			625.00000	625	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,410.00000	1,399	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			588.00000	588	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,523.00000	1,512	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			600.00000	600	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,485.00000	1,474	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			722.00000	722	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,157.00000	1,147	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			188.00000	187	24.62	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,273.00000	4,262	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			803.00000	803	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			987.00000	978	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			769.00000	770	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,054.00000	1,044	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			786.00000	786	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,020.00000	1,011	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			707.00000	707	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,192.00000	1,182	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			651.00000	651	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,336.00000	1,325	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			612.00000	612	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,447.00000	1,437	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			692.00000	692	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,227.00000	1,217	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			737.00000	738	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,122.00000	1,112	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			692.00000	692	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,227.00000	1,217	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			707.00000	707	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,192.00000	1,182	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			769.00000	770	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,054.00000	1,044	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			838.00000	839	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			923.00000	913	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			936.00000	938	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			771.00000	762	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			895.00000	896	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			830.00000	821	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			533.00000	533	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,718.00000	1,707	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,407.00000	1,412	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			342.00000	337	16.47	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 14/06/2010 Currency Future	12.85	Call		1,122.00000	1,125	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		557.00000	550	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		405.00000	405	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,340.00000	2,329	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		278.00000	277	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,213.00000	3,202	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		198.00000	197	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,133.00000	4,122	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		139.00000	138	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,074.00000	5,063	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,442.00000	1,447	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		327.00000	322	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,147.00000	1,151	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		532.00000	525	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		915.00000	917	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		800.00000	791	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		412.00000	412	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,297.00000	2,286	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		283.00000	282	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,168.00000	3,157	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		201.00000	200	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,086.00000	4,075	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		141.00000	141	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,026.00000	5,015	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,826.00000	4,837	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		11.00000	11	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,367.00000	3,378	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		52.00000	52	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,972.00000	1,980	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		157.00000	154	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,002.00000	1,004	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		687.00000	679	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		305.00000	304	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,990.00000	2,978	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		181.00000	180	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,366.00000	4,355	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		109.00000	108	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,793.00000	5,782	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		51.00000	51	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,236.00000	7,226	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,270.00000	5,280	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		5.00000	5	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,807.00000	3,817	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		42.00000	42	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,369.00000	2,377	17.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Put		103.00000	102	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,228.00000	1,232	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		463.00000	456	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		361.00000	360	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,596.00000	2,585	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		211.00000	210	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,946.00000	3,935	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		126.00000	125	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,361.00000	5,350	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		66.00000	66	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,801.00000	6,790	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,518.00000	5,529	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	3	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,052.00000	4,062	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		37.00000	37	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,602.00000	2,611	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		87.00000	86	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,373.00000	1,378	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		358.00000	353	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		398.00000	398	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,383.00000	2,372	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		230.00000	229	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,715.00000	3,703	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		137.00000	136	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,122.00000	5,111	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		76.00000	75	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,561.00000	6,550	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,954.00000	3,964	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		39.00000	39	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,980.00000	2,991	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		65.00000	65	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,055.00000	2,062	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		140.00000	137	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,313.00000	1,318	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		398.00000	392	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		554.00000	554	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,639.00000	1,629	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		383.00000	382	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,468.00000	2,457	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		264.00000	263	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,349.00000	3,337	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,076.00000	3,086	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		60.00000	61	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,139.00000	2,147	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		124.00000	121	16.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.40	Call			577.00000	576	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,561.00000	1,551	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			273.00000	272	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,258.00000	3,247	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			195.00000	194	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,180.00000	4,169	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,099.00000	4,110	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			34.00000	34	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,124.00000	3,135	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			59.00000	59	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,184.00000	2,193	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			119.00000	117	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			185.00000	184	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,319.00000	4,308	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			504.00000	503	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,838.00000	1,828	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			348.00000	347	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,683.00000	2,671	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			242.00000	241	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,577.00000	3,565	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			172.00000	171	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,507.00000	4,495	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			459.00000	458	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,044.00000	2,033	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			316.00000	315	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,901.00000	2,890	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			222.00000	221	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,807.00000	3,796	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			157.00000	156	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,742.00000	4,731	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,709.00000	3,719	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			44.00000	44	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,743.00000	2,753	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			78.00000	77	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,851.00000	1,858	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			186.00000	183	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,174.00000	1,177	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			508.00000	502	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			420.00000	419	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,255.00000	2,243	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			288.00000	288	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,123.00000	3,112	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			205.00000	204	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,039.00000	4,028	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			144.00000	143	25.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Put		4,979.00000	4,968	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,562.00000	3,573	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		47.00000	47	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,734.00000	1,741	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		219.00000	215	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,097.00000	1,100	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		582.00000	574	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,513.00000	3,524	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		48.00000	48	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,555.00000	2,564	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		90.00000	89	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,696.00000	1,703	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		231.00000	227	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,072.00000	1,075	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		607.00000	600	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		391.00000	390	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,426.00000	2,414	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		268.00000	268	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,303.00000	3,292	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		191.00000	191	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,226.00000	4,215	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		134.00000	134	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,169.00000	5,158	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,416.00000	3,426	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		51.00000	51	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,461.00000	2,471	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		96.00000	95	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,621.00000	1,627	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		256.00000	252	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,025.00000	1,027	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		660.00000	652	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		376.00000	375	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,511.00000	2,499	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		259.00000	258	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,394.00000	3,383	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		130.00000	129	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,265.00000	5,254	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,319.00000	3,329	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		53.00000	54	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,548.00000	1,554	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		283.00000	278	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		979.00000	982	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		714.00000	706	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		250.00000	249	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,485.00000	3,474	23.51	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	17.65	Call			178.00000	177	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,413.00000	4,402	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,611.00000	3,622	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			46.00000	46	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,649.00000	2,658	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			84.00000	83	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,773.00000	1,780	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			208.00000	204	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,758.00000	3,768	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			43.00000	43	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,790.00000	2,800	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			75.00000	75	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,891.00000	1,898	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			176.00000	173	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,200.00000	1,204	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			485.00000	479	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			427.00000	426	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,212.00000	2,201	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			294.00000	293	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,079.00000	3,067	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			208.00000	207	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,993.00000	3,982	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			146.00000	146	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,931.00000	4,920	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,790.00000	2,800	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			75.00000	75	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,891.00000	1,898	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			176.00000	173	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,200.00000	1,204	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			485.00000	479	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			427.00000	426	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,212.00000	2,201	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,465.00000	3,475	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			50.00000	50	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,508.00000	2,517	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			93.00000	92	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,658.00000	1,665	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			243.00000	239	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,048.00000	1,051	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			633.00000	625	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			132.00000	131	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,217.00000	5,206	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,415.00000	2,424	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			100.00000	99	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,584.00000	1,590	16.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.10	Put			269.00000	265	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			368.00000	368	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,553.00000	2,542	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			255.00000	254	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,439.00000	3,428	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			128.00000	127	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,313.00000	5,302	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,905.00000	3,915	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			40.00000	40	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,932.00000	2,943	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			67.00000	67	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,013.00000	2,021	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			148.00000	145	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,284.00000	1,289	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			419.00000	413	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			451.00000	450	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,086.00000	2,075	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			311.00000	310	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,945.00000	2,934	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			218.00000	218	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,853.00000	3,842	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			154.00000	154	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,789.00000	4,778	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			91.00000	91	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,226.00000	6,215	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			30.00000	30	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,165.00000	8,154	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,837.00000	2,848	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			72.00000	72	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,932.00000	1,939	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			166.00000	163	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			87.00000	86	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,321.00000	6,311	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			29.00000	28	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,264.00000	8,253	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			82.00000	82	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,417.00000	6,406	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			27.00000	27	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,362.00000	8,351	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,660.00000	3,670	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			45.00000	45	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,696.00000	2,706	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			81.00000	80	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,812.00000	1,819	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			197.00000	193	16.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.80	Call			341.00000	340	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,726.00000	2,715	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			169.00000	168	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,553.00000	4,542	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			80.00000	79	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,465.00000	6,454	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			26.00000	26	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,411.00000	8,401	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,555.00000	2,564	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			90.00000	89	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,696.00000	1,703	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			231.00000	227	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,072.00000	1,075	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			607.00000	600	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			322.00000	321	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,857.00000	2,846	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			160.00000	159	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,695.00000	4,684	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			74.00000	73	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,609.00000	6,598	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			24.00000	24	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,559.00000	8,549	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			322.00000	321	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,857.00000	2,846	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			72.00000	71	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,657.00000	6,646	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			24.00000	24	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,609.00000	8,598	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			299.00000	298	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,034.00000	3,023	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			149.00000	148	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,884.00000	4,873	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			22.00000	22	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,757.00000	8,746	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,270.00000	3,280	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			55.00000	55	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,322.00000	2,331	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			107.00000	106	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,512.00000	1,518	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			297.00000	292	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			958.00000	959	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			742.00000	734	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			64.00000	64	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,849.00000	6,838	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			22.00000	21	25.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.20	Put		8,806.00000	8,796	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,173.00000	3,183	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		58.00000	58	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,230.00000	2,239	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		115.00000	113	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		61.00000	60	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,946.00000	6,935	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		20.00000	20	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,905.00000	8,895	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,221.00000	3,232	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		56.00000	56	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,276.00000	2,285	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		111.00000	109	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,477.00000	1,482	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		311.00000	307	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		63.00000	62	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,897.00000	6,887	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		21.00000	21	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,856.00000	8,845	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		152.00000	151	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,836.00000	4,825	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		68.00000	67	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,753.00000	6,742	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		23.00000	22	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,708.00000	8,697	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		328.00000	328	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,813.00000	2,802	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		163.00000	162	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,648.00000	4,636	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		25.00000	25	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,510.00000	8,499	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,003.00000	4,013	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		38.00000	38	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,028.00000	3,038	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		63.00000	63	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,097.00000	2,104	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		131.00000	129	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,343.00000	1,348	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		378.00000	372	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		96.00000	96	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,131.00000	6,120	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		32.00000	31	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,067.00000	8,056	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		99.00000	98	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,084.00000	6,073	26.47	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 14/06/2010 Currency Future	21.40	Call		33.00000	32	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,017.00000	8,007	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,856.00000	3,866	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		41.00000	41	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,885.00000	2,895	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		70.00000	70	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,256.00000	1,260	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		440.00000	434	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		89.00000	88	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,274.00000	6,263	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		29.00000	29	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,214.00000	8,204	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		354.00000	354	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,639.00000	2,628	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		175.00000	174	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,460.00000	4,448	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		84.00000	84	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,369.00000	6,358	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		28.00000	28	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,313.00000	8,302	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		335.00000	334	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,770.00000	2,758	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		166.00000	165	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,600.00000	4,589	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		78.00000	77	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,513.00000	6,502	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		26.00000	26	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,461.00000	8,450	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		59.00000	59	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,994.00000	6,983	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		20.00000	20	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,955.00000	8,944	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		70.00000	69	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,705.00000	6,694	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		23.00000	23	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,658.00000	8,647	25.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.23520	11.19680		15.45	0.00	0	21,135.00
€ / R On 14/09/2009 Currency Future	11.20	Call		165.00000	181	15.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		168.00000	145	15.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		129.00000	133	15.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		232.00000	197	15.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		80.00000	80	17.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		383.00000	344	17.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		102.00000	102	16.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.40	Put			305.00000	267	16.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			71.00000	70	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			425.00000	385	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			64.00000	62	18.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			467.00000	427	18.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			90.00000	90	17.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			343.00000	305	17.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			57.00000	55	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			510.00000	470	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			102.00000	102	16.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			305.00000	267	16.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			146.00000	151	15.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			199.00000	166	15.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			262.00000	283	17.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			115.00000	98	17.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			195.00000	213	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			148.00000	127	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			195.00000	213	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			148.00000	127	16.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			298.00000	321	17.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			101.00000	86	17.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			227.00000	247	16.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			131.00000	112	16.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			57.00000	55	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			510.00000	470	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			51.00000	49	19.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			554.00000	514	19.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			64.00000	62	18.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			467.00000	427	18.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			12.00000	11	26.20	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,315.00000	1,275	26.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			115.00000	116	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			268.00000	231	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			90.00000	90	17.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			343.00000	305	17.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			115.00000	116	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			268.00000	231	16.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			41.00000	39	20.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			644.00000	604	20.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			37.00000	35	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			690.00000	650	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			46.00000	44	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			599.00000	558	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			34.00000	31	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			737.00000	696	21.04	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 14/09/2009 Currency Future	12.00	Call			28.00000	25	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			831.00000	790	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			30.00000	28	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			784.00000	743	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			25.00000	23	22.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			878.00000	838	22.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			23.00000	21	22.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			926.00000	886	22.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			14.00000	12	25.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,217.00000	1,177	25.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			16.00000	15	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,120.00000	1,079	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			18.00000	16	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,071.00000	1,031	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			13.00000	11	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,266.00000	1,226	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			10.00000	9	27.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,414.00000	1,374	27.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			10.00000	8	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,463.00000	1,423	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			8.00000	7	28.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,611.00000	1,572	28.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			6.00000	5	30.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,810.00000	1,770	30.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			5.00000	4	32.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,009.00000	1,969	32.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			6.00000	5	31.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,959.00000	1,919	31.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			6.00000	5	31.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,959.00000	1,919	31.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			4.00000	3	34.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,307.00000	2,268	34.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			4.00000	3	34.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,357.00000	2,318	34.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			4.00000	3	34.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,257.00000	2,218	34.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			4.00000	4	33.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,207.00000	2,168	33.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			4.00000	4	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,158.00000	2,119	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			4.00000	4	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,158.00000	2,119	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			5.00000	4	32.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,058.00000	2,019	32.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			3.00000	2	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	13.70	Put			2,506.00000	2,467	35.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			3.00000	2	36.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,656.00000	2,617	36.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			3.00000	2	37.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,706.00000	2,667	37.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			3.00000	3	35.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,407.00000	2,368	35.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			5.00000	4	32.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,108.00000	2,069	32.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			5.00000	4	32.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,108.00000	2,069	32.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			4.00000	4	33.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,207.00000	2,168	33.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			6.00000	5	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,859.00000	1,820	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			3.00000	2	36.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,556.00000	2,517	36.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	3	35.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,456.00000	2,417	35.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			3.00000	2	37.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,706.00000	2,667	37.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			2.00000	2	37.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,756.00000	2,717	37.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			2.00000	2	37.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,806.00000	2,767	37.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			2.00000	2	38.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,905.00000	2,866	38.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			3.00000	2	36.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,606.00000	2,567	36.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			6.00000	5	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,909.00000	1,870	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			2.00000	2	39.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,005.00000	2,966	39.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			1.00000	1	43.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,654.00000	3,616	43.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			3.00000	2	36.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,606.00000	2,567	36.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			2.00000	2	38.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,905.00000	2,866	38.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			2.00000	1	39.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,105.00000	3,066	39.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			2.00000	1	40.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,205.00000	3,166	40.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			2.00000	1	41.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,305.00000	3,266	41.24	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.60	Call			1.00000	1	41.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,405.00000	3,366	41.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			3.00000	3	35.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,407.00000	2,368	35.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			2.00000	1	39.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,105.00000	3,066	39.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			2.00000	1	40.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,205.00000	3,166	40.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			9.00000	8	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,512.00000	1,473	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			8.00000	7	28.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,611.00000	1,572	28.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			7.00000	6	29.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,710.00000	1,671	29.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			4.00000	3	34.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,357.00000	2,318	34.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			2.00000	2	38.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,855.00000	2,817	38.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			2.00000	2	38.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,955.00000	2,916	38.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			2.00000	1	39.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,055.00000	3,016	39.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			6.00000	5	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,909.00000	1,870	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			7.00000	6	29.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,710.00000	1,671	29.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			8.00000	7	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,661.00000	1,621	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			7.00000	6	30.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,760.00000	1,721	30.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			3.00000	2	36.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,656.00000	2,617	36.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			6.00000	5	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,859.00000	1,820	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	3	35.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,456.00000	2,417	35.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			9.00000	7	28.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,562.00000	1,522	28.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			10.00000	9	27.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,414.00000	1,374	27.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			15.00000	13	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,168.00000	1,128	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			11.00000	10	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,364.00000	1,325	26.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			21.00000	19	23.19	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	12.15	Put		974.00000	934	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		15.00000	13	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,168.00000	1,128	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		8.00000	7	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,661.00000	1,621	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		23.00000	21	22.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		926.00000	886	22.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		19.00000	17	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,022.00000	982	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		21.00000	19	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		974.00000	934	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		10.00000	8	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,463.00000	1,423	27.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,797.00000	4,835	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,297.00000	3,335	24.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	24.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,799.00000	1,837	30.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		2.00000	1	30.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		375.00000	401	18.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		78.00000	66	18.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		1.00000	1	46.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,204.00000	4,165	46.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	47.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,703.00000	5,665	47.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	49.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,203.00000	7,165	49.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,097.00000	5,135	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,597.00000	3,635	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	23.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,098.00000	2,135	30.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		1.00000	0	30.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		633.00000	665	21.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		36.00000	30	21.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		1.00000	1	45.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,904.00000	3,866	45.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	47.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,403.00000	5,365	47.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	49.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,903.00000	6,865	49.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,247.00000	5,285	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,747.00000	3,785	23.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	23.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.95	Call			2,247.00000	2,285	29.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	29.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			772.00000	806	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			25.00000	20	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			1.00000	1	44.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,754.00000	3,716	44.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	47.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,253.00000	5,215	47.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	48.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,753.00000	6,715	48.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			34.00000	31	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			737.00000	696	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			37.00000	35	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			690.00000	650	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			336.00000	360	18.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			89.00000	75	18.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			500.00000	529	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			53.00000	44	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			415.00000	443	19.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			69.00000	57	19.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			543.00000	574	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			47.00000	39	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			457.00000	486	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			60.00000	50	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,197.00000	4,235	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,197.00000	3,235	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,197.00000	2,235	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,205.00000	1,242	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			8.00000	6	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			1.00000	1	44.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,804.00000	3,766	44.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	47.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,803.00000	5,765	47.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	50.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,803.00000	7,765	50.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,047.00000	4,085	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,047.00000	3,085	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,048.00000	2,086	31.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	0	31.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,059.00000	1,095	25.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.15	Put			12.00000	10	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	1	45.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,954.00000	3,916	45.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	47.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,953.00000	5,915	47.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	50.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,953.00000	7,915	50.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,947.00000	3,985	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,947.00000	2,985	24.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	24.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,948.00000	1,986	32.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			1.00000	1	32.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			962.00000	998	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			15.00000	13	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			1.00000	1	46.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,054.00000	4,016	46.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	47.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,053.00000	6,015	47.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,053.00000	8,015	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,897.00000	3,935	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,897.00000	2,935	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	25.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,898.00000	1,936	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			2.00000	1	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			914.00000	949	24.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			17.00000	14	24.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			1.00000	1	46.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,104.00000	4,066	46.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	47.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,103.00000	6,065	47.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,103.00000	8,065	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,697.00000	3,735	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	23.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,697.00000	2,735	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,699.00000	1,737	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			2.00000	2	30.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			725.00000	758	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			28.00000	23	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			1.00000	0	46.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,304.00000	4,265	46.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	48.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,303.00000	6,265	48.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,303.00000	8,265	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,647.00000	3,685	23.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	23.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,647.00000	2,685	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,650.00000	1,687	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			3.00000	2	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			679.00000	712	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			32.00000	26	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			1.00000	0	46.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,354.00000	4,315	46.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	48.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,353.00000	6,315	48.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,353.00000	8,315	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,597.00000	2,635	27.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	27.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,600.00000	1,637	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			3.00000	2	29.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			1.00000	0	46.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,404.00000	4,365	46.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	48.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,403.00000	6,365	48.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,403.00000	8,365	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,497.00000	3,535	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,497.00000	2,535	28.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	28.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,501.00000	1,538	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			4.00000	3	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	46.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,504.00000	4,465	46.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	48.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,503.00000	6,465	48.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,503.00000	8,465	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,547.00000	3,585	23.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	23.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,547.00000	2,585	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,550.00000	1,588	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.65	Put			3.00000	3	29.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			588.00000	619	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			41.00000	34	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			1.00000	0	46.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,454.00000	4,415	46.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	48.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,453.00000	6,415	48.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,453.00000	8,415	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,797.00000	3,835	23.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	23.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,797.00000	2,835	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			819.00000	853	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			22.00000	18	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	48.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,203.00000	6,165	48.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,203.00000	8,165	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,997.00000	4,035	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,997.00000	3,035	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	24.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			1,998.00000	2,036	31.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			1.00000	1	31.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			1,010.00000	1,046	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			13.00000	11	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	1	46.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,004.00000	3,966	46.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	47.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,003.00000	5,965	47.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	50.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,003.00000	7,965	50.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			4,147.00000	4,185	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	23.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,147.00000	3,185	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,147.00000	2,185	30.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			1.00000	0	30.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,156.00000	1,193	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			9.00000	7	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			1.00000	1	45.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,854.00000	3,816	45.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	47.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			5,853.00000	5,815	47.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	50.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,853.00000	7,815	50.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		2,747.00000	2,785	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call		1,749.00000	1,787	30.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		2.00000	2	30.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		1.00000	1	46.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		4,254.00000	4,215	46.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		0.00000	0	48.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		6,253.00000	6,215	48.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	50.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		8,253.00000	8,215	50.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.42220	11.38240		16.93	0.00	0	13,520.00
€ / R On 14/12/2009 Currency Future	11.40	Call		425.00000	434	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		443.00000	412	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		448.00000	458	16.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		415.00000	386	16.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		164.00000	163	20.62	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,282.00000	1,241	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		388.00000	395	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		506.00000	473	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		324.00000	328	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		641.00000	606	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		354.00000	360	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		572.00000	538	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		309.00000	314	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		677.00000	641	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		296.00000	300	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		714.00000	677	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		339.00000	344	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		606.00000	572	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		271.00000	274	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		789.00000	752	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		209.00000	210	19.61	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,027.00000	988	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		31.00000	30	25.62	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,248.00000	3,207	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		496.00000	508	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		363.00000	336	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		406.00000	414	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		474.00000	442	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		521.00000	535	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		339.00000	312	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		283.00000	286	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		751.00000	714	18.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.30	Call			471.00000	482	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			389.00000	360	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			371.00000	377	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			538.00000	505	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			248.00000	250	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			866.00000	828	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			238.00000	239	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			905.00000	867	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			228.00000	229	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			945.00000	907	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			259.00000	262	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			827.00000	789	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			218.00000	219	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			986.00000	947	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			201.00000	201	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,068.00000	1,029	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			158.00000	157	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,325.00000	1,285	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			171.00000	170	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,238.00000	1,198	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			178.00000	177	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,195.00000	1,155	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			146.00000	145	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,414.00000	1,373	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			141.00000	139	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,458.00000	1,417	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			135.00000	134	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,503.00000	1,462	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			130.00000	129	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,548.00000	1,507	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			113.00000	111	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,731.00000	1,689	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			99.00000	96	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,916.00000	1,874	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			87.00000	84	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,104.00000	2,062	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			92.00000	90	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,010.00000	1,968	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			89.00000	87	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,057.00000	2,015	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			89.00000	87	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,057.00000	2,015	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			69.00000	67	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,337.00000	2,295	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			66.00000	64	24.13	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.70	Put		2,384.00000	2,342	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		72.00000	70	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,290.00000	2,248	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		76.00000	74	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,243.00000	2,201	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		79.00000	77	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,197.00000	2,155	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		76.00000	74	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,243.00000	2,201	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		83.00000	81	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,150.00000	2,108	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		58.00000	56	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,526.00000	2,484	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		95.00000	93	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,963.00000	1,921	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		25.00000	24	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,493.00000	3,452	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		63.00000	62	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,431.00000	2,389	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		53.00000	52	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,621.00000	2,579	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		49.00000	47	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,716.00000	2,675	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		45.00000	43	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,812.00000	2,771	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		41.00000	40	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,909.00000	2,868	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		92.00000	90	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,010.00000	1,968	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		87.00000	84	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,104.00000	2,062	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		61.00000	59	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,478.00000	2,437	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		56.00000	54	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,573.00000	2,532	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		51.00000	49	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,669.00000	2,627	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		109.00000	107	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,777.00000	1,735	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		102.00000	100	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,869.00000	1,828	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		69.00000	67	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,337.00000	2,295	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		102.00000	100	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,869.00000	1,828	22.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.85	Call		58.00000	56	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,526.00000	2,484	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		105.00000	103	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,823.00000	1,781	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		61.00000	59	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,478.00000	2,437	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		56.00000	54	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,573.00000	2,532	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		47.00000	45	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,764.00000	2,723	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		49.00000	47	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,716.00000	2,675	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		117.00000	115	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,685.00000	1,643	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		121.00000	120	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,639.00000	1,597	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		105.00000	103	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,823.00000	1,781	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		72.00000	70	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,290.00000	2,248	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		121.00000	120	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,639.00000	1,597	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		126.00000	124	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,593.00000	1,552	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		109.00000	107	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,777.00000	1,735	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		152.00000	151	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,369.00000	1,329	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		185.00000	185	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,153.00000	1,113	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		146.00000	145	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,414.00000	1,373	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		193.00000	193	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,110.00000	1,071	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		178.00000	177	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,195.00000	1,155	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		152.00000	151	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,369.00000	1,329	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		865.00000	892	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		133.00000	120	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		547.00000	562	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		315.00000	290	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		29.00000	28	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,297.00000	3,256	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,018.00000	1,049	15.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.45	Put		86.00000	77	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		663.00000	682	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		230.00000	210	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		27.00000	26	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,395.00000	3,354	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,862.00000	1,900	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		30.00000	28	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		603.00000	620	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		271.00000	248	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		15.00000	14	27.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,183.00000	4,142	27.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		7.00000	7	30.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,675.00000	5,635	30.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		4.00000	4	33.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,171.00000	7,131	33.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,154.00000	2,193	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		22.00000	21	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		794.00000	818	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		161.00000	146	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		18.00000	18	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,886.00000	3,845	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		8.00000	8	30.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,376.00000	5,336	30.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		4.00000	4	33.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,872.00000	6,832	33.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		209.00000	210	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,027.00000	988	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,301.00000	2,339	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		18.00000	17	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		902.00000	930	16.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		120.00000	108	16.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		21.00000	20	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,738.00000	3,698	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		9.00000	8	29.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,227.00000	5,186	29.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		5.00000	4	32.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,722.00000	6,682	32.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,587.00000	3,626	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		4.00000	4	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,596.00000	2,634	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		13.00000	12	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,621.00000	1,658	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		39.00000	36	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		759.00000	783	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		177.00000	161	16.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.80	Call		26.00000	25	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,444.00000	3,403	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		13.00000	13	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,431.00000	4,390	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,686.00000	3,726	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		4.00000	3	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,694.00000	2,733	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		12.00000	11	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,717.00000	1,755	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		35.00000	33	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		829.00000	855	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		146.00000	132	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		28.00000	27	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,346.00000	3,305	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		14.00000	13	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,331.00000	4,291	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,736.00000	3,775	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		4.00000	3	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,744.00000	2,783	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		11.00000	10	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,766.00000	1,803	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		33.00000	31	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		14.00000	14	27.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,282.00000	4,241	27.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,487.00000	3,527	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		5.00000	4	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,497.00000	2,536	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		15.00000	14	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,526.00000	1,562	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		43.00000	40	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		694.00000	715	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		211.00000	193	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		24.00000	23	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,542.00000	3,501	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		12.00000	12	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,530.00000	4,490	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,388.00000	3,427	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		5.00000	5	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,399.00000	2,438	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		16.00000	15	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,431.00000	1,467	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		48.00000	44	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		632.00000	651	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		250.00000	229	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		22.00000	21	26.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.00	Put		3,640.00000	3,599	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		12.00000	11	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,629.00000	4,589	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,288.00000	3,328	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		6.00000	6	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,337.00000	1,371	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		54.00000	49	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		575.00000	591	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		292.00000	269	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		11.00000	11	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,729.00000	4,689	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,338.00000	3,377	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		6.00000	5	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,350.00000	2,389	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		17.00000	16	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,384.00000	1,419	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		51.00000	47	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		21.00000	21	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,689.00000	3,648	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		12.00000	11	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,679.00000	4,639	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,537.00000	3,576	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		4.00000	4	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,546.00000	2,585	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		14.00000	13	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,574.00000	1,610	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		41.00000	38	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		726.00000	748	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		194.00000	176	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		13.00000	12	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,480.00000	4,440	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,636.00000	3,676	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		4.00000	4	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,645.00000	2,684	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		12.00000	12	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,669.00000	1,707	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		37.00000	34	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		13.00000	13	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,381.00000	4,341	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,786.00000	3,825	29.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	3	29.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,793.00000	2,832	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		11.00000	10	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,814.00000	1,852	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		32.00000	30	20.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.60	Call		15.00000	14	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,232.00000	4,192	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,786.00000	3,825	29.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	3	29.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,885.00000	3,925	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		3.00000	3	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,892.00000	2,931	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		9.00000	9	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,911.00000	1,949	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		28.00000	27	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		979.00000	1,009	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		96.00000	86	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		33.00000	32	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,151.00000	3,110	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		15.00000	15	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,133.00000	4,093	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,084.00000	4,124	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	2	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,090.00000	3,129	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		8.00000	7	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,105.00000	2,144	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		23.00000	22	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,150.00000	1,183	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		68.00000	61	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		39.00000	38	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,957.00000	2,916	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		18.00000	17	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,935.00000	3,895	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,184.00000	4,224	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		2.00000	1	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,189.00000	3,228	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		7.00000	6	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,203.00000	2,242	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		21.00000	19	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,243.00000	1,277	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		61.00000	55	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		43.00000	42	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,861.00000	2,819	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		19.00000	18	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,837.00000	3,796	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		7.00000	7	31.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,825.00000	5,784	31.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		3.00000	3	34.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,821.00000	7,781	34.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		7.00000	6	31.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.30	Put		5,924.00000	5,884	31.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		3.00000	3	34.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,920.00000	7,880	34.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,985.00000	4,025	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		3.00000	2	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,991.00000	3,030	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		8.00000	8	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,008.00000	2,047	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		26.00000	24	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,059.00000	1,091	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		76.00000	68	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		16.00000	16	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,034.00000	3,994	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		7.00000	6	31.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,024.00000	5,984	31.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		3.00000	3	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,020.00000	7,980	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		6.00000	6	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,124.00000	6,084	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,120.00000	8,080	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		6.00000	5	32.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,273.00000	6,233	32.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	2	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,270.00000	8,230	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		5.00000	5	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,373.00000	6,333	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		2.00000	2	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,370.00000	8,330	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		5.00000	5	32.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,523.00000	6,483	32.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		2.00000	2	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,519.00000	8,479	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		5.00000	5	32.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,473.00000	6,433	32.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		2.00000	2	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,469.00000	8,429	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		6.00000	6	31.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,223.00000	6,183	31.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		2.00000	2	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,220.00000	8,180	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,134.00000	4,174	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	2	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,140.00000	3,179	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		7.00000	7	26.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.25	Call		1,197.00000	1,230	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		64.00000	58	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		7.00000	7	31.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,874.00000	5,834	31.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		3.00000	3	34.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,870.00000	7,830	34.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,035.00000	4,074	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,040.00000	3,080	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		8.00000	7	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,057.00000	2,095	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		24.00000	23	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,105.00000	1,137	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		72.00000	65	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		17.00000	16	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,985.00000	3,944	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		7.00000	6	31.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,974.00000	5,934	31.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		3.00000	3	34.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,970.00000	7,930	34.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,935.00000	3,975	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		3.00000	3	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,941.00000	2,980	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		9.00000	8	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,959.00000	1,998	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		27.00000	26	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		16.00000	15	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,083.00000	4,043	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		6.00000	6	31.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,074.00000	6,034	31.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		3.00000	2	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,070.00000	8,030	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		5.00000	5	32.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,423.00000	6,383	32.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		2.00000	2	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,420.00000	8,380	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		6.00000	5	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,323.00000	6,283	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		2.00000	2	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,320.00000	8,280	35.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.60240	11.56180		17.66	0.00	0	1,363.00
€ / R On 15/03/2010 Currency Future	11.55	Call		619.00000	629	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		607.00000	576	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		564.00000	570	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		703.00000	668	17.93	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.85	Call			515.00000	520	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			803.00000	767	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			531.00000	536	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			769.00000	734	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			500.00000	504	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			838.00000	801	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			485.00000	489	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			874.00000	836	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			471.00000	474	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			909.00000	872	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			444.00000	446	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			983.00000	944	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			600.00000	607	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			638.00000	605	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			662.00000	674	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			551.00000	522	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			336.00000	335	20.33	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,374.00000	1,332	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			893.00000	913	16.78	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			331.00000	310	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			685.00000	698	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			523.00000	495	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			458.00000	460	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			946.00000	908	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			564.00000	570	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			703.00000	668	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			640.00000	651	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			579.00000	549	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			709.00000	722	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			497.00000	470	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			547.00000	553	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			736.00000	700	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			432.00000	433	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,020.00000	981	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			419.00000	421	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,058.00000	1,018	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			408.00000	408	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,096.00000	1,056	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,330.00000	3,370	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			18.00000	17	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,349.00000	2,389	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			37.00000	36	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,431.00000	1,465	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			119.00000	113	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			758.00000	773	17.15	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	11.25	Put			446.00000	420	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			243.00000	239	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,931.00000	1,887	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			151.00000	147	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,839.00000	2,795	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			100.00000	95	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,788.00000	3,743	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			58.00000	51	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,747.00000	4,699	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,379.00000	3,419	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			17.00000	17	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,398.00000	2,437	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			36.00000	35	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,474.00000	1,508	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			112.00000	106	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			783.00000	799	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			421.00000	397	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			248.00000	245	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,887.00000	1,842	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			155.00000	150	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,793.00000	2,748	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			102.00000	97	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,740.00000	3,695	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			60.00000	53	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,698.00000	4,651	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,478.00000	3,518	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			16.00000	15	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,495.00000	2,535	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			33.00000	33	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,560.00000	1,595	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			98.00000	93	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			837.00000	855	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			375.00000	352	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			261.00000	257	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,799.00000	1,755	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			162.00000	158	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,700.00000	2,655	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			106.00000	101	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,644.00000	3,599	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			64.00000	58	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,602.00000	4,555	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,527.00000	3,567	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			15.00000	15	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,544.00000	2,584	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			32.00000	32	20.29	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 15/03/2010 Currency Future	10.05	Call		1,604.00000	1,639	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		92.00000	87	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		864.00000	883	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		353.00000	331	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		267.00000	264	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,755.00000	1,711	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		166.00000	162	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,654.00000	2,609	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		108.00000	103	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,596.00000	3,551	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		66.00000	60	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,554.00000	4,507	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,428.00000	3,468	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		16.00000	16	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,446.00000	2,486	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		35.00000	34	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,516.00000	1,551	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		105.00000	99	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		809.00000	827	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		398.00000	374	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		254.00000	251	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,843.00000	1,799	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		158.00000	154	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,746.00000	2,702	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		103.00000	99	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,692.00000	3,647	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		62.00000	55	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,650.00000	4,603	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,675.00000	3,715	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		13.00000	13	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,691.00000	2,731	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		29.00000	29	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,737.00000	1,773	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		75.00000	71	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		952.00000	974	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		291.00000	272	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		288.00000	285	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,626.00000	1,583	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		178.00000	174	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,516.00000	2,472	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		114.00000	110	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,452.00000	3,408	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		72.00000	67	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,410.00000	4,365	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,774.00000	3,814	25.47	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 15/03/2010 Currency Future	7.80	Put		12.00000	12	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,789.00000	2,829	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		27.00000	27	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,827.00000	1,864	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		65.00000	62	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,015.00000	1,039	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		253.00000	236	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		303.00000	300	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,541.00000	1,498	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		187.00000	183	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,425.00000	2,381	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		119.00000	115	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,357.00000	3,312	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		77.00000	72	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,315.00000	4,270	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,724.00000	3,765	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		13.00000	12	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,740.00000	2,780	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		28.00000	28	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,782.00000	1,818	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		70.00000	66	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		983.00000	1,006	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		271.00000	254	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		295.00000	292	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,583.00000	1,540	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		183.00000	179	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,471.00000	2,426	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		117.00000	112	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,405.00000	3,360	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		74.00000	69	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,363.00000	4,317	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,576.00000	3,616	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		14.00000	14	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,593.00000	2,633	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		31.00000	31	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,648.00000	1,683	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		86.00000	81	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		274.00000	271	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,712.00000	1,668	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		170.00000	166	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,608.00000	2,563	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		110.00000	105	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,548.00000	3,503	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		68.00000	62	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,506.00000	4,460	26.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Call			3,626.00000	3,666	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			14.00000	13	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,642.00000	2,682	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			30.00000	30	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,692.00000	1,728	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			80.00000	76	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			922.00000	943	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			310.00000	291	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			281.00000	278	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,669.00000	1,625	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			174.00000	170	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,562.00000	2,517	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			112.00000	108	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,500.00000	3,455	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			70.00000	64	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,458.00000	4,412	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,823.00000	3,863	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			12.00000	11	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,838.00000	2,878	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			27.00000	26	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,872.00000	1,910	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			61.00000	57	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,047.00000	1,072	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			236.00000	219	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			311.00000	308	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,499.00000	1,456	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			192.00000	188	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,380.00000	2,335	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			122.00000	117	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,310.00000	3,265	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			79.00000	75	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,267.00000	4,222	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,873.00000	3,913	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			11.00000	11	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,888.00000	2,928	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			26.00000	25	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,918.00000	1,956	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			56.00000	53	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,081.00000	1,106	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			219.00000	204	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			319.00000	317	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,457.00000	1,414	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			197.00000	193	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,335.00000	2,290	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			124.00000	120	25.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.70	Put		3,262.00000	3,217	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		81.00000	78	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,220.00000	4,175	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,070.00000	4,110	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		9.00000	8	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,084.00000	3,124	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		22.00000	22	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,106.00000	2,145	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		44.00000	43	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,225.00000	1,257	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		163.00000	154	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		355.00000	354	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,293.00000	1,252	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		217.00000	212	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,155.00000	2,110	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		135.00000	131	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,073.00000	3,029	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		91.00000	87	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,029.00000	3,984	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,218.00000	4,258	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	6	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,231.00000	3,271	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		20.00000	19	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,251.00000	2,291	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		39.00000	39	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,347.00000	1,381	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		135.00000	128	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		385.00000	385	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,174.00000	1,133	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		232.00000	228	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,020.00000	1,975	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		144.00000	140	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,933.00000	2,888	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		96.00000	92	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,884.00000	3,839	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		30.00000	21	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,818.00000	5,769	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		11.00000	10	29.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,799.00000	7,758	29.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		28.00000	19	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,966.00000	5,916	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		10.00000	10	29.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,949.00000	7,908	29.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,972.00000	4,012	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		10.00000	10	26.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.60	Call			2,986.00000	3,026	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			24.00000	24	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,011.00000	2,049	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			49.00000	46	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,149.00000	1,176	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			187.00000	174	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			207.00000	203	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,245.00000	2,201	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			87.00000	84	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,125.00000	4,081	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			26.00000	17	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,064.00000	6,015	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			10.00000	10	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,048.00000	8,007	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			25.00000	17	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,163.00000	6,114	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			9.00000	9	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,147.00000	8,107	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,724.00000	3,765	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			13.00000	12	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			23.00000	16	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,311.00000	6,264	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			8.00000	8	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,297.00000	8,256	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			22.00000	15	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,410.00000	6,363	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			8.00000	8	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,396.00000	8,355	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			20.00000	15	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,558.00000	6,512	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			7.00000	7	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,545.00000	8,505	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			21.00000	15	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,509.00000	6,463	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			7.00000	7	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,496.00000	8,455	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			24.00000	16	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,262.00000	6,214	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			9.00000	9	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,247.00000	8,206	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,120.00000	4,159	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			8.00000	7	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,133.00000	3,173	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			21.00000	21	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,154.00000	2,194	18.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.45	Put		42.00000	42	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,265.00000	1,297	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		153.00000	145	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		222.00000	217	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,110.00000	2,065	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		92.00000	88	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,981.00000	3,936	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		28.00000	20	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,917.00000	5,867	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		11.00000	10	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,899.00000	7,858	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,169.00000	4,209	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		7.00000	6	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,182.00000	3,222	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		20.00000	20	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,203.00000	2,243	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		41.00000	40	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,306.00000	1,339	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		144.00000	136	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		227.00000	222	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,065.00000	2,020	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		94.00000	90	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,932.00000	3,888	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		29.00000	20	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,868.00000	5,818	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		11.00000	10	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,849.00000	7,808	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,021.00000	4,061	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		10.00000	9	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,035.00000	3,075	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		23.00000	23	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,057.00000	2,097	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		45.00000	45	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,185.00000	1,216	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		173.00000	164	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		212.00000	208	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,200.00000	2,155	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		89.00000	85	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,077.00000	4,033	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		27.00000	18	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,015.00000	5,966	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		10.00000	10	29.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		7,998.00000	7,958	29.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		24.00000	16	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,212.00000	6,164	26.78	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	19.75	Call			9.00000	9	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,197.00000	8,156	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			21.00000	15	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,460.00000	6,413	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			8.00000	8	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,446.00000	8,405	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			22.00000	16	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,361.00000	6,313	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			8.00000	8	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,346.00000	8,306	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,922.00000	3,962	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			10.00000	10	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,937.00000	2,977	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			25.00000	24	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,964.00000	2,002	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			52.00000	50	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,115.00000	1,141	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			203.00000	188	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			582.00000	589	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			670.00000	636	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			202.00000	198	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,290.00000	2,245	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			84.00000	81	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,172.00000	4,128	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			25.00000	17	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,114.00000	6,065	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			10.00000	9	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,098.00000	8,057	29.78	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.24800		249.25300		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			300.45200		300.16100		0.00	0.00	0	690.00
ALBI On 04/02/2010 Index Future			305.97600		305.68600		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.04900		127.99400		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.40300		130.35000		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			302.20850		301.93000		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			307.76550		307.48700		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			363.30100		363.30100		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.53200		7.52200		18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J157 On 15/09/2015 jSwap			8.47800		8.48900		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.07700		8.09900		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.32000		8.33000		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.58400		8.59500		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.53800		8.55300		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.52100		8.53800		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			6.81400		6.80300		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.82100		6.79200		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.93700		6.91200		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.23600		7.22400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.54200		7.52500		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.45100		7.43400		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.66700		7.65100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.29800		8.30900		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.42800		8.44100		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.49000		8.50800		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.54300		8.56200		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.12600		7.12600		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.02300		7.02600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.00800		7.01400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.14100		7.14500		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.19300		7.19800		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			290.79200		290.44400		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			296.13800		295.79000		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.50600		7.51500		1.25	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			21.00000	21	1.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future	6.50	Put			834.00000	827	1.21	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.64300		7.66500		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			569.00000	587	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			420.00000	399	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.18800		8.21200		7.00	0.00	0	5,945.00
R157 On 05/11/2009 Bond Future	7.50	Call			346.00000	361	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,163.00000	4,052	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.24700		8.27200		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,218.00000	1,253	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,884.00000	3,794	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.26400		8.29000		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,210.00000	3,277	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,201.00000	2,142	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.23800		8.26500		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,316.00000	4,391	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,096.00000	2,045	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.72000		8.74200		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,988.00000	3,080	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,909.00000	2,786	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			137.00000	142	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,334.00000	13,123	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,343.00000	4,465	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,856.00000	1,761	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			306.00000	318	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,674.00000	10,470	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.75700		8.78000		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,368.00000	2,432	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,675.00000	7,516	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.77600		8.79900		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,392.00000	6,510	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,490.00000	4,387	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.77600		8.79900		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,340.00000	8,472	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,168.00000	4,081	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.24900		8.27300		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			217.00000	227	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,490.00000	3,401	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.30000		8.32500		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			584.00000	603	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,930.00000	3,849	6.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/05/2010 Bond Future			8.31200		8.33700		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,412.00000	2,461	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,795.00000	1,749	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.28000		8.30700		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,739.00000	3,803	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,259.00000	1,224	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.70000		8.72300		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			168.00000	173	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,206.00000	7,084	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.75900		8.78300		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,502.00000	1,538	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,690.00000	4,598	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.78600		8.81100		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,906.00000	3,974	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,925.00000	2,861	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.78400		8.80900		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,187.00000	5,259	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,971.00000	2,915	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.69200		8.71500		12.28	21,339.59	216	2,517.00
R204 On 05/11/2009 Bond Future	7.50	Call			186.00000	191	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,879.00000	7,746	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.74200		8.76500		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,686.00000	1,724	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,091.00000	4,994	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.76700		8.79100		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,363.00000	4,435	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,166.00000	3,100	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.76700		8.79200		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,436.00000	5,518	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,887.00000	2,828	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.29800		8.32200		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			165.00000	172	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,019.00000	2,944	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.35900		8.38400		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			465.00000	480	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,375.00000	3,309	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.38100		8.40700		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,309.00000	2,354	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,267.00000	1,232	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.35100		8.38000		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,826.00000	2,879	4.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/08/2010 Bond Future	9.00	Put			1,060.00000	1,029	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.78900		8.81100		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			149.00000	153	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,745.00000	8,613	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.83700		8.86000		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,660.00000	1,698	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,460.00000	5,358	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.86400		8.88800		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,057.00000	5,137	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,933.00000	2,869	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.87000		8.89400		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,135.00000	6,221	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,669.00000	2,615	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.79700		8.80900		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			184.00000	185	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,326.00000	7,251	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.84300		8.85500		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,963.00000	1,985	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,237.00000	4,183	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.86600		8.87900		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,847.00000	4,890	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,583.00000	2,546	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.86900		8.88200		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,310.00000	6,357	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,627.00000	2,595	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.24200		8.27400		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	9.00	Call			6,553.00000	6,781	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			572.00000	518	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			447.00000	478	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			7,751.00000	7,501	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			85.00000	92	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			12,698.00000	12,423	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			207.00000	223	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			10,104.00000	9,837	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,489.00000	11,760	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			83.00000	72	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.26000		8.29200		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,309.00000	1,370	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,757.00000	8,537	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,274.00000	13,529	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			378.00000	353	19.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/05/2010 Bond Future			8.26300	8.29600		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		5,603.00000	5,765	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		3,856.00000	3,729	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.25100	8.28400		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		7,649.00000	7,829	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		3,746.00000	3,637	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			298.38300	298.10600		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			303.86900	303.59300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.53640	6.54850		17.13	0.00	0	240,943.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		104.00000	95	17.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		106.00000	109	17.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		104.00000	95	17.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		106.00000	109	17.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		85.00000	77	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		137.00000	141	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		70.00000	63	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		171.00000	176	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		57.00000	51	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		209.00000	215	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		38.00000	34	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		290.00000	297	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		47.00000	41	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		248.00000	255	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		38.00000	34	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		290.00000	297	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		70.00000	63	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		171.00000	176	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		135.00000	125	17.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		86.00000	89	17.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		206.00000	195	19.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		57.00000	58	19.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		206.00000	195	19.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		57.00000	58	19.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		286.00000	274	20.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		37.00000	38	20.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		245.00000	233	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		46.00000	47	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		169.00000	158	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		70.00000	72	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		169.00000	158	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		70.00000	72	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		286.00000	274	20.76	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 14/09/2009 Currency Future	6.30	Put		37.00000	38	20.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		85.00000	77	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		137.00000	141	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		329.00000	317	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		30.00000	31	21.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		373.00000	361	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		24.00000	25	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		57.00000	51	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		209.00000	215	19.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		26.00000	23	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		377.00000	386	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		18.00000	15	22.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		469.00000	479	22.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		26.00000	23	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		377.00000	386	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		31.00000	28	20.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		333.00000	341	20.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		21.00000	19	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		423.00000	432	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		15.00000	13	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		516.00000	527	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		21.00000	19	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		423.00000	432	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		15.00000	13	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		516.00000	527	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		11.00000	9	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		612.00000	623	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		13.00000	11	24.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		564.00000	574	24.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		13.00000	11	24.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		564.00000	574	24.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		9.00000	8	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		660.00000	671	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		7.00000	6	26.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		758.00000	769	26.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		11.00000	9	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		612.00000	623	24.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		8.00000	7	25.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		709.00000	720	25.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		7.00000	6	26.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		758.00000	769	26.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		5.00000	4	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		856.00000	868	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		9.00000	8	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		660.00000	671	25.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Call			5.00000	4	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			856.00000	868	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			4.00000	3	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			955.00000	967	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			6.00000	5	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			807.00000	819	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			4.00000	4	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			906.00000	917	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			3.00000	3	29.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,005.00000	1,016	29.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			373.00000	361	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			24.00000	25	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,799.00000	5,786	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,299.00000	4,286	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,799.00000	2,786	29.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	29.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,299.00000	1,287	33.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			0.00000	0	33.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			1.00000	1	38.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,702.00000	1,714	38.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	49.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,202.00000	3,214	49.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	56.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,702.00000	4,714	56.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	60.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,202.00000	6,214	60.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,999.00000	5,986	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,499.00000	4,486	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,998.00000	2,986	26.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	26.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,499.00000	1,486	35.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	35.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			1.00000	1	36.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,503.00000	1,515	36.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	48.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,002.00000	3,014	48.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	56.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,502.00000	4,514	56.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	59.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			6,002.00000	6,014	59.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			6,049.00000	6,036	61.35	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,549.00000	4,536	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,049.00000	3,036	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,549.00000	1,536	35.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	35.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		1.00000	1	35.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,453.00000	1,465	35.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	48.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,952.00000	2,964	48.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	55.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,452.00000	4,464	55.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	59.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,952.00000	5,964	59.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		512.00000	500	24.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		13.00000	13	24.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		418.00000	406	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		20.00000	20	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		753.00000	741	28.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		5.00000	5	28.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		656.00000	643	26.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		7.00000	7	26.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		559.00000	547	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		11.00000	11	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		465.00000	453	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		16.00000	16	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		704.00000	692	27.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		6.00000	6	27.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		607.00000	595	25.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		9.00000	9	25.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		465.00000	453	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		16.00000	16	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		607.00000	595	25.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		9.00000	9	25.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,249.00000	4,236	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,248.00000	3,236	35.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	35.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,249.00000	2,236	35.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	35.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,249.00000	1,237	33.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	33.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		1.00000	1	39.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,752.00000	1,764	39.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	53.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,752.00000	3,764	53.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	59.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,752.00000	5,764	59.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	64.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,752.00000	7,764	64.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,199.00000	4,186	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,199.00000	3,186	33.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	33.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,199.00000	2,186	36.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	36.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,199.00000	1,187	33.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	1	33.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			1.00000	1	39.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,802.00000	1,814	39.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	53.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,802.00000	3,814	53.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	59.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,802.00000	5,814	59.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	64.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,802.00000	7,814	64.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,149.00000	4,136	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,148.00000	3,136	31.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	31.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,149.00000	2,136	36.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	36.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,149.00000	1,137	32.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			0.00000	1	32.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			1.00000	1	40.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,852.00000	1,864	40.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	53.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,852.00000	3,864	53.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	59.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,852.00000	5,864	59.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	64.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,852.00000	7,864	64.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,099.00000	4,086	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,099.00000	3,086	30.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	30.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,099.00000	2,086	37.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	37.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,099.00000	1,087	32.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.45	Put			1.00000	1	32.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call			1.00000	1	41.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put			1,902.00000	1,914	41.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	54.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,902.00000	3,914	54.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	59.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,902.00000	5,914	59.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	64.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,902.00000	7,914	64.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	54.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,902.00000	3,914	54.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	59.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,902.00000	5,914	59.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	64.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,902.00000	7,914	64.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call			4,049.00000	4,036	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put			0.00000	0	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call			2,049.00000	2,036	38.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put			0.00000	0	38.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call			1,050.00000	1,038	32.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put			1.00000	1	32.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call			1.00000	1	41.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			1,952.00000	1,964	41.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	54.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			3,952.00000	3,964	54.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	65.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,952.00000	7,964	65.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			3,999.00000	3,986	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	61.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			1,999.00000	1,986	38.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	38.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			1,000.00000	988	31.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			2.00000	2	31.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			1.00000	1	42.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			2,002.00000	2,014	42.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	54.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			4,002.00000	4,014	54.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	65.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			8,002.00000	8,014	65.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			3,949.00000	3,936	59.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	59.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			2,949.00000	2,936	27.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	27.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,949.00000	1,936	38.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	38.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.60	Call			951.00000	939	30.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			2.00000	2	30.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			1.00000	1	42.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,052.00000	2,064	42.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	54.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,052.00000	4,064	54.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	59.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,052.00000	6,064	59.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	65.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,052.00000	8,064	65.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,849.00000	3,836	56.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	56.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,849.00000	2,836	28.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	28.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,849.00000	1,836	37.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	37.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			852.00000	840	29.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			3.00000	3	29.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			0.00000	0	43.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			2,152.00000	2,164	43.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	55.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			4,152.00000	4,164	55.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	60.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			6,152.00000	6,164	60.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	65.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			8,152.00000	8,164	65.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,748.00000	3,736	52.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	52.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,748.00000	2,736	29.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	29.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,749.00000	1,736	36.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	36.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			0.00000	0	43.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,252.00000	2,264	43.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	55.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put			4,252.00000	4,264	55.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call			0.00000	0	60.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put			6,252.00000	6,264	60.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call			0.00000	0	65.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put			8,252.00000	8,264	65.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call			3,799.00000	3,786	54.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put			0.00000	0	54.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call			1,799.00000	1,786	37.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put			0.00000	0	37.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call			802.00000	790	28.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.75	Put		4.00000	4	28.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		0.00000	0	43.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,202.00000	2,214	43.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	55.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,202.00000	4,214	55.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	65.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,202.00000	8,214	65.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,898.00000	3,886	57.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	57.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,898.00000	2,886	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,899.00000	1,886	37.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	37.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		901.00000	889	30.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		3.00000	3	30.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		1.00000	0	43.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,102.00000	2,114	43.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	55.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,102.00000	4,114	55.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	60.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,102.00000	6,114	60.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	65.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,102.00000	8,114	65.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.59540	6.60710		17.61	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		260.00000	252	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		253.00000	257	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		239.00000	232	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		282.00000	287	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		203.00000	196	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		346.00000	351	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		220.00000	214	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		313.00000	318	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		172.00000	166	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		415.00000	421	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		172.00000	166	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		415.00000	421	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		187.00000	181	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		380.00000	385	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		187.00000	181	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		380.00000	385	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		158.00000	153	18.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		451.00000	457	18.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		286.00000	278	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		229.00000	233	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		286.00000	278	17.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.55	Put		229.00000	233	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		343.00000	334	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		185.00000	189	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		343.00000	334	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		185.00000	189	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		373.00000	365	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		166.00000	169	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		373.00000	365	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		166.00000	169	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		313.00000	305	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		206.00000	210	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		405.00000	396	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		148.00000	151	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		239.00000	232	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		282.00000	287	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		220.00000	214	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		313.00000	318	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		439.00000	430	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		132.00000	134	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		439.00000	430	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		132.00000	134	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		474.00000	464	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		117.00000	119	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		158.00000	153	18.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		451.00000	457	18.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		134.00000	129	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		527.00000	534	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		114.00000	109	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		607.00000	614	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		97.00000	93	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		690.00000	697	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		83.00000	79	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		776.00000	784	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		146.00000	140	19.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		489.00000	495	19.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		124.00000	119	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		567.00000	574	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		105.00000	101	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		648.00000	655	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		146.00000	140	19.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		489.00000	495	19.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		105.00000	101	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		648.00000	655	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		90.00000	86	20.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		733.00000	740	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 14/12/2009 Currency Future	7.05	Call			124.00000	119	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			567.00000	574	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,757.00000	5,745	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,257.00000	4,245	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,757.00000	2,746	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,267.00000	1,255	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			10.00000	10	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			19.00000	18	25.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,762.00000	1,773	25.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			4.00000	3	30.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,247.00000	3,258	30.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			1.00000	1	34.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,744.00000	4,756	34.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	38.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,243.00000	6,255	38.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,007.00000	5,995	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,507.00000	4,495	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,007.00000	2,995	32.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	32.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,513.00000	1,501	23.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			6.00000	6	23.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			26.00000	25	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,519.00000	1,529	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			5.00000	4	29.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,998.00000	3,009	29.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			1.00000	1	34.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,494.00000	4,506	34.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			1.00000	0	37.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,993.00000	6,005	37.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,057.00000	6,045	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,557.00000	4,545	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,057.00000	3,045	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,562.00000	1,551	23.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			5.00000	5	23.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			28.00000	26	23.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,471.00000	1,481	23.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			5.00000	5	29.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,948.00000	2,959	29.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	33.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,444.00000	4,456	33.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	0	37.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,943.00000	5,955	37.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		586.00000	576	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		79.00000	81	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		510.00000	500	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		103.00000	105	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		751.00000	741	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		44.00000	45	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		667.00000	656	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		60.00000	61	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		547.00000	538	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		90.00000	92	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		510.00000	500	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		103.00000	105	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		626.00000	616	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		69.00000	70	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		405.00000	396	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		148.00000	151	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		709.00000	698	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		51.00000	53	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,257.00000	3,245	30.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,258.00000	2,246	28.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	28.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		2.00000	2	31.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,745.00000	3,757	31.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	37.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,743.00000	5,755	37.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	43.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,743.00000	7,755	43.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,157.00000	4,145	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,157.00000	3,145	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,158.00000	2,147	28.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	28.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,169.00000	1,158	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		12.00000	12	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		17.00000	16	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,860.00000	1,871	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		2.00000	2	32.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,845.00000	3,857	32.21	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	37.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,843.00000	5,855	37.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	43.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,843.00000	7,855	43.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,107.00000	4,095	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,107.00000	3,095	31.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	31.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,109.00000	2,097	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		2.00000	2	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,120.00000	1,109	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		13.00000	14	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		16.00000	15	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,909.00000	1,920	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		2.00000	2	32.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,895.00000	3,907	32.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	37.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,893.00000	5,905	37.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	43.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,893.00000	7,905	43.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,057.00000	4,045	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,059.00000	2,047	27.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	2	27.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,072.00000	1,060	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		15.00000	15	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		15.00000	14	25.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,958.00000	1,969	25.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		2.00000	2	32.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,945.00000	3,957	32.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	43.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,943.00000	7,955	43.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,007.00000	3,995	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,009.00000	1,998	27.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		2.00000	2	27.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,023.00000	1,012	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		16.00000	17	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		15.00000	14	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,008.00000	2,018	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		2.00000	2	32.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,995.00000	4,007	32.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,993.00000	8,005	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,957.00000	3,945	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,957.00000	2,945	32.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,959.00000	1,948	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		976.00000	965	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		19.00000	20	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		14.00000	13	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,057.00000	2,067	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		2.00000	2	32.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,045.00000	4,056	32.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	38.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,043.00000	6,055	38.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,043.00000	8,055	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,207.00000	4,195	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,207.00000	3,195	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,208.00000	2,197	28.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	28.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,218.00000	1,206	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		11.00000	11	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		18.00000	17	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,811.00000	1,822	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		2.00000	2	32.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,795.00000	3,807	32.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	37.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,793.00000	5,805	37.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	43.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,793.00000	7,805	43.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,907.00000	3,895	26.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	26.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,907.00000	2,896	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,910.00000	1,898	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	3	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		930.00000	919	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		23.00000	24	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		13.00000	12	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,106.00000	2,117	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		2.00000	2	32.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,095.00000	4,106	32.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,093.00000	6,105	38.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,093.00000	8,105	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,857.00000	3,845	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,857.00000	2,846	31.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	31.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,860.00000	1,848	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			3.00000	3	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			884.00000	873	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			27.00000	28	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			12.00000	11	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,155.00000	2,166	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			2.00000	2	33.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,145.00000	4,156	33.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	38.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,143.00000	6,155	38.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,143.00000	8,155	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,707.00000	3,695	27.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	27.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,707.00000	2,696	30.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	30.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,711.00000	1,699	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			4.00000	4	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			10.00000	9	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,303.00000	2,314	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			2.00000	1	33.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,294.00000	4,306	33.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	38.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,293.00000	6,305	38.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,293.00000	8,305	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,807.00000	3,795	26.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	26.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,807.00000	2,796	31.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	31.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,810.00000	1,799	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			3.00000	3	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			839.00000	829	18.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			32.00000	33	18.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			11.00000	11	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,204.00000	2,215	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			2.00000	2	33.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			4,195.00000	4,206	33.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	38.48	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	12.80	Put		6,193.00000	6,205	38.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,193.00000	8,205	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,757.00000	3,745	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,761.00000	1,749	25.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		4.00000	4	25.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		795.00000	784	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		38.00000	39	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		11.00000	10	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,254.00000	2,264	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		2.00000	2	33.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,245.00000	4,256	33.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	43.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,243.00000	8,255	43.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.64570	6.65610		18.12	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		361.00000	354	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		355.00000	359	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		342.00000	335	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		386.00000	390	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		306.00000	300	18.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		450.00000	455	18.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		323.00000	317	18.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		417.00000	422	18.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		306.00000	300	18.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		450.00000	455	18.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		275.00000	269	19.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		519.00000	524	19.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		290.00000	284	18.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		484.00000	489	18.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		261.00000	255	19.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		555.00000	560	19.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		383.00000	377	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		327.00000	331	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		407.00000	400	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		301.00000	304	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		432.00000	425	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		276.00000	279	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		458.00000	451	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		252.00000	255	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		342.00000	335	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		386.00000	390	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		383.00000	377	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		327.00000	331	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		485.00000	478	17.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.40	Put		229.00000	232	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		544.00000	535	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		188.00000	190	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		247.00000	242	19.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		591.00000	596	19.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		223.00000	218	19.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		667.00000	672	19.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		607.00000	598	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		151.00000	153	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		640.00000	632	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		134.00000	136	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		575.00000	566	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		169.00000	171	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		514.00000	506	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		208.00000	210	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		711.00000	702	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		105.00000	106	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		748.00000	739	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		92.00000	93	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		675.00000	666	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		119.00000	120	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		607.00000	598	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		151.00000	153	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		544.00000	535	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		188.00000	190	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,256.00000	4,246	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,257.00000	3,246	31.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	31.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,261.00000	2,251	25.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,277.00000	1,267	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		21.00000	21	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		72.00000	70	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,816.00000	1,824	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		9.00000	8	27.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,753.00000	3,763	27.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	3	31.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,747.00000	5,757	31.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	34.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,745.00000	7,755	34.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,156.00000	4,146	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,157.00000	3,146	30.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	30.71	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 15/03/2010 Currency Future	4.50	Call		2,162.00000	2,152	24.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		6.00000	6	24.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,180.00000	1,170	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		24.00000	25	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		67.00000	65	25.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,911.00000	1,919	25.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		8.00000	8	27.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,852.00000	3,862	27.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		3.00000	2	31.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,846.00000	5,857	31.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	35.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,845.00000	7,855	35.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,106.00000	4,096	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,107.00000	3,097	30.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	30.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,113.00000	2,102	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		6.00000	7	24.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,132.00000	1,122	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		26.00000	27	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		65.00000	63	25.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,959.00000	1,967	25.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		7.00000	7	27.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,901.00000	3,911	27.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	31.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,896.00000	5,907	31.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	35.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,895.00000	7,905	35.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,056.00000	4,046	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,057.00000	3,047	30.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	30.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,063.00000	2,053	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		7.00000	7	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,084.00000	1,074	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		28.00000	28	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		63.00000	61	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,007.00000	2,015	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		7.00000	7	27.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,951.00000	3,961	27.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		2.00000	2	32.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,946.00000	5,957	32.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	35.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,945.00000	7,955	35.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,084.00000	1,074	16.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.60	Put		28.00000	28	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,956.00000	3,946	33.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,957.00000	2,947	29.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	29.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,964.00000	1,954	23.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		8.00000	8	23.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		992.00000	982	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		36.00000	37	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		57.00000	56	26.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,101.00000	2,110	26.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		6.00000	6	27.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,050.00000	4,061	27.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		2.00000	2	32.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,046.00000	6,057	32.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,045.00000	8,055	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,006.00000	3,996	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,007.00000	2,997	30.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	30.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,014.00000	2,003	23.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		8.00000	8	23.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,036.00000	1,026	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		30.00000	31	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		61.00000	59	26.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,055.00000	2,063	26.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		7.00000	6	27.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,001.00000	4,011	27.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		2.00000	2	32.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,996.00000	6,007	32.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,995.00000	8,005	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,206.00000	4,196	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,207.00000	3,196	30.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	30.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,212.00000	2,201	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	6	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,229.00000	1,219	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		23.00000	23	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		69.00000	67	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,863.00000	1,872	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		8.00000	8	27.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,802.00000	3,812	27.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.45	Call		3.00000	3	31.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,796.00000	5,807	31.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	34.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,795.00000	7,805	34.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,906.00000	3,896	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,908.00000	2,897	29.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		2.00000	2	29.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,915.00000	1,905	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		9.00000	9	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		949.00000	939	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		43.00000	44	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		54.00000	53	26.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,148.00000	2,157	26.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		6.00000	6	27.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,100.00000	4,110	27.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		2.00000	2	32.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,096.00000	6,106	32.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,095.00000	8,105	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,806.00000	3,796	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,808.00000	2,798	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,816.00000	1,806	22.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		10.00000	10	22.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		866.00000	856	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		59.00000	60	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		49.00000	47	26.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,243.00000	2,252	26.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		6.00000	6	28.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,200.00000	4,210	28.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	2	32.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,196.00000	6,206	32.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,195.00000	8,205	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,706.00000	3,696	32.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	32.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,708.00000	2,698	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,718.00000	1,707	21.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		11.00000	12	21.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		786.00000	777	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		80.00000	81	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		44.00000	42	26.41	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,337.00000	2,347	26.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		6.00000	5	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,299.00000	4,310	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		2.00000	2	32.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,296.00000	6,306	32.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,295.00000	8,305	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,756.00000	3,746	32.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	32.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,758.00000	2,748	28.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,767.00000	1,757	21.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		11.00000	11	21.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		825.00000	816	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		69.00000	70	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		46.00000	45	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,290.00000	2,299	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		6.00000	5	28.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,250.00000	4,260	28.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		2.00000	2	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,246.00000	6,256	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		1.00000	1	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,245.00000	8,255	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,856.00000	3,846	33.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	33.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,858.00000	2,847	29.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		2.00000	2	29.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,865.00000	1,855	22.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		9.00000	10	22.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		907.00000	897	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		51.00000	51	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		51.00000	50	26.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,195.00000	2,204	26.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		6.00000	6	28.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,150.00000	4,160	28.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	32.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,146.00000	6,156	32.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	35.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,145.00000	8,155	35.30	0.00	0	0.00

<b>Total for Derivatives:</b>							<b>526,975,439.29</b>	<b>6,318</b>	<b>1,205,768.00</b>
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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<b>Grand Total:</b>								<b>526,975,439.29</b>	<b>6,318</b>	<b>1,205,768.00</b>
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