



# Daily MTM Report

Daily summary for 31/08/2009

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			7.42100	7.35800			0.00	0	0.00
R155 On 31/08/2011 Bond			7.48000	7.42500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.18000	8.12000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.76500	8.68500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.24500	8.19000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.69000	8.62500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.69000	8.62500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.28000	8.22500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.80000	8.73000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.82000	8.74500			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			8.31500	8.24000			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			7.81450	7.76310		18.05	13,417,496.50	1,717	278,900.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		125.00000	148	18.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		112.00000	83	18.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		85.00000	96	18.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		172.00000	132	18.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		20.00000	21	21.33	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		457.00000	406	21.33	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		70.00000	78	18.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		207.00000	164	18.87	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		103.00000	118	18.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		140.00000	103	18.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		46.00000	51	19.69	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		283.00000	236	19.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		57.00000	63	19.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		244.00000	199	19.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		4.00000	3	24.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		841.00000	789	24.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		31.00000	32	20.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		367.00000	318	20.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		25.00000	26	20.92	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		412.00000	361	20.92	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		38.00000	41	20.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		325.00000	276	20.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		223.00000	256	19.78	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		59.00000	41	19.78	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		103.00000	118	18.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		140.00000	103	18.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		57.00000	63	19.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		244.00000	199	19.28	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		343.00000	384	21.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		29.00000	19	21.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		16.00000	16	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		503.00000	452	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		301.00000	339	20.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		38.00000	25	20.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.30	Call			13.00000	13	22.15	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			550.00000	499	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			3.00000	2	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			939.00000	888	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			11.00000	10	22.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			598.00000	546	22.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			9.00000	8	22.97	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			646.00000	594	22.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			1.00000	1	27.49	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,188.00000	1,136	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			7.00000	7	23.39	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			694.00000	642	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			6.00000	5	23.80	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			743.00000	691	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			524.00000	571	22.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			11.00000	6	22.79	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			2.00000	2	25.85	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			989.00000	937	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			7.00000	7	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			694.00000	642	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			3.00000	3	25.03	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			890.00000	838	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			2.00000	2	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			1,039.00000	987	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			3.00000	2	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			939.00000	888	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			5.00000	4	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			792.00000	740	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			1.00000	1	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,138.00000	1,087	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			1.00000	1	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,288.00000	1,236	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,437.00000	1,386	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			0.00000	0	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,537.00000	1,486	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,637.00000	1,586	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,587.00000	1,536	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,887.00000	1,836	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	39.54	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,637.00000	2,586	39.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	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 14/09/2009 Currency Future	9.80	Put		2,037.00000	1,986	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	0	36.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,287.00000	2,236	36.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,087.00000	2,036	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		0.00000	0	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,937.00000	1,886	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		0.00000	0	34.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,987.00000	1,936	34.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		2,137.00000	2,086	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		2,137.00000	2,086	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,487.00000	2,436	38.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		0.00000	0	38.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,537.00000	2,486	38.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		0.00000	0	39.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,587.00000	2,536	39.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		0.00000	0	39.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,587.00000	2,536	39.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		0.00000	0	40.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,737.00000	2,686	40.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		0.00000	0	42.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,937.00000	2,886	42.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		0.00000	0	43.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		3,187.00000	3,136	43.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	50.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		5,237.00000	5,186	50.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		0.00000	0	43.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		3,087.00000	3,036	43.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	42.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		3,037.00000	2,986	42.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		0.00000	0	42.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,987.00000	2,936	42.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		0.00000	0	39.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,687.00000	2,636	39.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		0.00000	0	37.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,437.00000	2,386	37.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		0.00000	0	41.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,837.00000	2,786	41.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		0.00000	0	41.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,887.00000	2,836	41.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		0.00000	0	37.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,337.00000	2,286	37.04	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	9.95	Call			0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,187.00000	2,136	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	37.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,387.00000	2,336	37.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	40.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,787.00000	2,736	40.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	41.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,837.00000	2,786	41.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	43.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,087.00000	3,036	43.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	40.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,787.00000	2,736	40.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	38.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,537.00000	2,486	38.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	37.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,437.00000	2,386	37.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	36.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,237.00000	2,186	36.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	44.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,537.00000	3,486	44.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,837.00000	1,786	32.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,937.00000	1,886	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,037.00000	1,986	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	39.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,637.00000	2,586	39.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,787.00000	1,736	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,887.00000	1,836	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,737.00000	1,686	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	37.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,337.00000	2,286	37.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,137.00000	3,086	43.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	43.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,237.00000	3,186	43.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	37.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,387.00000	2,336	37.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	43.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,287.00000	3,236	43.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	44.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,387.00000	3,336	44.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	42.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		3,037.00000	2,986	42.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	0	43.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		3,287.00000	3,236	43.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	0	44.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,487.00000	3,436	44.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		3,137.00000	3,086	43.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	44.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,337.00000	3,286	44.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	0	36.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,287.00000	2,236	36.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	44.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,337.00000	3,286	44.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		0.00000	0	44.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,437.00000	3,386	44.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		0.00000	0	41.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,887.00000	2,836	41.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	0	44.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,387.00000	3,336	44.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	44.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,587.00000	3,536	44.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		1.00000	0	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,387.00000	1,336	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	0	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,687.00000	1,636	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		0.00000	0	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,787.00000	1,736	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		1.00000	0	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,338.00000	1,286	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		0.00000	0	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,637.00000	1,586	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		0.00000	0	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,487.00000	1,436	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	0	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,687.00000	1,636	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,087.00000	2,036	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,187.00000	2,136	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		0.00000	0	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,437.00000	1,386	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		0.00000	0	32.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,837.00000	1,786	32.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.05	Call			1.00000	1	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,288.00000	1,236	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			1.00000	1	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,238.00000	1,186	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			1.00000	0	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,338.00000	1,286	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,363.00000	4,415	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,863.00000	2,915	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,363.00000	1,415	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	48.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,637.00000	4,586	48.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,137.00000	6,086	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,637.00000	7,586	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,563.00000	4,615	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,063.00000	3,115	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,563.00000	1,615	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			154.00000	181	18.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			91.00000	66	18.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	48.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,437.00000	4,386	48.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	53.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,937.00000	5,886	53.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,437.00000	7,386	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,613.00000	4,665	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,113.00000	3,165	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,613.00000	1,665	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			187.00000	217	19.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			74.00000	53	19.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	47.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,387.00000	4,336	47.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	53.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,887.00000	5,836	53.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	53.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,387.00000	7,336	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			1.00000	1	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,088.00000	1,037	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,587.00000	1,536	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			865.00000	915	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			1.00000	1	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			386.00000	429	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			23.00000	15	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,064.00000	1,115	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			0.00000	0	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			571.00000	619	23.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			8.00000	5	23.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,113.00000	1,165	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			0.00000	0	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			619.00000	668	23.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			6.00000	4	23.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,163.00000	1,215	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			0.00000	0	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			668.00000	717	24.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			5.00000	3	24.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	45.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,837.00000	3,786	45.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	49.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,837.00000	4,786	49.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	46.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,937.00000	3,886	46.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	49.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,937.00000	4,886	49.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,014.00000	1,065	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			1.00000	0	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	46.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,987.00000	3,936	46.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	50.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,987.00000	4,936	50.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			964.00000	1,015	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			1.00000	0	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			477.00000	523	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			14.00000	9	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	46.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			4,037.00000	3,986	46.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	50.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			5,037.00000	4,986	50.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	46.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,887.00000	3,836	46.06	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	49.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,887.00000	4,836	49.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,263.00000	1,315	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			766.00000	816	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			3.00000	2	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	45.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,737.00000	3,686	45.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	49.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,737.00000	4,686	49.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,313.00000	1,365	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			815.00000	866	25.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			2.00000	1	25.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	45.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,687.00000	3,636	45.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	49.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,687.00000	4,636	49.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,463.00000	1,515	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	48.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,537.00000	4,486	48.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,513.00000	1,565	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	48.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,487.00000	4,436	48.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,413.00000	1,465	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			914.00000	965	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			1.00000	1	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			431.00000	476	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			18.00000	11	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	48.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,587.00000	4,536	48.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,863.00000	1,915	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	47.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,137.00000	4,086	47.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,913.00000	1,965	26.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	26.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			1.00000	1	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,088.00000	1,037	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	46.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,087.00000	4,036	46.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,913.00000	3,965	24.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,913.00000	2,965	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,087.00000	6,036	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,813.00000	3,865	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,813.00000	2,865	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,813.00000	1,865	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			815.00000	866	25.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			2.00000	1	25.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,187.00000	6,136	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,763.00000	3,815	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,763.00000	2,815	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,763.00000	1,815	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,237.00000	6,186	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,663.00000	3,715	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,663.00000	2,715	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,663.00000	1,715	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,337.00000	6,286	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,513.00000	3,565	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,513.00000	2,565	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,487.00000	6,436	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,463.00000	3,514	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,463.00000	2,514	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,537.00000	6,486	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,363.00000	3,415	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	24.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,363.00000	2,415	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	45.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,637.00000	3,586	45.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	50.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,137.00000	5,086	50.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,637.00000	6,586	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,413.00000	3,465	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,413.00000	2,465	25.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	25.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	50.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,087.00000	5,036	50.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,587.00000	6,536	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,563.00000	3,615	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,563.00000	2,615	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,437.00000	6,386	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,863.00000	3,914	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			3,963.00000	4,014	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			2,963.00000	3,015	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			1,963.00000	2,015	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	26.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			964.00000	1,015	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			1.00000	0	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			6,037.00000	5,986	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,013.00000	4,065	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,013.00000	3,065	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,013.00000	2,065	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	53.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,987.00000	5,936	53.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,713.00000	3,764	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,713.00000	2,764	25.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	25.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			1,713.00000	1,765	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			717.00000	767	24.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			4.00000	2	24.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	49.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			4,787.00000	4,736	49.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			6,287.00000	6,236	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			3,613.00000	3,665	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			2,613.00000	2,665	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			6,387.00000	6,336	53.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.94660		7.89400		19.40	48,355,061.00	6,085	103,950.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			431.00000	460	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			237.00000	213	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			329.00000	352	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			335.00000	305	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			216.00000	228	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			572.00000	531	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			192.00000	202	21.19	5,050,000.00	25	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			648.00000	605	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			78.00000	80	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,384.00000	1,333	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			292.00000	309	19.62	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			398.00000	362	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			275.00000	290	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			431.00000	394	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			310.00000	328	19.40	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			366.00000	331	19.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			310.00000	328	19.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			366.00000	331	19.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			259.00000	273	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			465.00000	426	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			229.00000	242	20.52	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			535.00000	495	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			229.00000	242	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			535.00000	495	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			2.00000	2	33.37	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,108.00000	5,055	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			23.00000	23	29.87	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,679.00000	2,626	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			5.00000	4	33.40	0.00	0	1,184.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,411.00000	4,358	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		43.00000	43	28.13	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		2,049.00000	1,997	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		275.00000	290	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		431.00000	394	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		658.00000	696	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		114.00000	99	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		353.00000	377	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		309.00000	280	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		117.00000	121	23.20	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,023.00000	974	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		130.00000	135	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		936.00000	888	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		244.00000	257	20.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		500.00000	460	20.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		204.00000	214	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		610.00000	568	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		182.00000	190	21.41	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		688.00000	644	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		162.00000	169	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		768.00000	723	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		153.00000	160	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		809.00000	763	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		171.00000	179	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		727.00000	683	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		204.00000	214	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		610.00000	568	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		171.00000	179	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		727.00000	683	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		192.00000	202	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		648.00000	605	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		60.00000	60	26.34	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,666.00000	1,614	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		153.00000	160	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		809.00000	763	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		145.00000	151	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		851.00000	804	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		145.00000	151	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		851.00000	804	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		123.00000	127	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		979.00000	931	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		137.00000	143	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		893.00000	846	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		622.00000	658	19.01	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		128.00000	112	19.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			105.00000	108	23.65	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,111.00000	1,062	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			100.00000	103	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,156.00000	1,106	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			105.00000	108	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,111.00000	1,062	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			111.00000	114	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,067.00000	1,018	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			130.00000	135	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			936.00000	888	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			95.00000	98	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,201.00000	1,151	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			82.00000	84	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,338.00000	1,287	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			71.00000	72	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,477.00000	1,426	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			65.00000	66	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,571.00000	1,519	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			62.00000	63	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,618.00000	1,566	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			71.00000	72	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,477.00000	1,426	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			57.00000	58	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,713.00000	1,661	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			62.00000	63	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,618.00000	1,566	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			47.00000	47	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,953.00000	1,900	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			34.00000	34	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,290.00000	2,237	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			39.00000	39	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,145.00000	2,093	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			45.00000	45	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,001.00000	1,948	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			45.00000	45	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,001.00000	1,948	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			37.00000	37	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,193.00000	2,141	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			28.00000	28	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,484.00000	2,431	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			25.00000	25	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,581.00000	2,528	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			24.00000	24	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,630.00000	2,577	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			22.00000	22	30.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,728.00000	2,675	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		19.00000	18	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,925.00000	2,871	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		15.00000	14	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,171.00000	3,118	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		16.00000	15	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,122.00000	3,068	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		17.00000	16	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		3,023.00000	2,970	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		29.00000	29	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,435.00000	2,382	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		27.00000	26	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,533.00000	2,480	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		21.00000	21	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,777.00000	2,724	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		19.00000	19	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,875.00000	2,822	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		19.00000	18	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,925.00000	2,871	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		32.00000	32	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,338.00000	2,285	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		36.00000	35	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,242.00000	2,189	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		23.00000	23	29.87	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,679.00000	2,626	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		20.00000	20	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,826.00000	2,773	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		36.00000	35	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,242.00000	2,189	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		14.00000	13	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,270.00000	3,216	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		14.00000	14	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,220.00000	3,167	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		12.00000	11	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,418.00000	3,365	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		13.00000	12	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,319.00000	3,266	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		5.00000	4	33.40	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,411.00000	4,358	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		10.00000	9	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,716.00000	3,662	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		10.00000	10	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,616.00000	3,563	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		7.00000	6	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,113.00000	4,060	33.42	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 14/12/2009 Currency Future	12.40	Call		4.00000	4	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,510.00000	4,457	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		2.00000	2	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,908.00000	4,856	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		1.00000	1	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,307.00000	5,255	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		8.00000	7	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,014.00000	3,960	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		3.00000	2	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,809.00000	4,756	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,207.00000	5,155	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		86.00000	88	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,292.00000	1,241	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		51.00000	51	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,857.00000	1,804	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		6.00000	6	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,212.00000	4,159	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		1.00000	1	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,407.00000	5,354	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		55.00000	55	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,761.00000	1,709	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		32.00000	32	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,338.00000	2,285	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		11.00000	11	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,517.00000	3,464	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		3.00000	3	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,709.00000	4,656	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		117.00000	121	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,023.00000	974	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		8.00000	8	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,914.00000	3,861	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		1.00000	1	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,707.00000	5,654	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		3.00000	3	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,609.00000	4,557	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,207.00000	5,155	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		1.00000	1	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,807.00000	5,754	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		9.00000	8	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,815.00000	3,762	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		2.00000	2	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		5,008.00000	4,955	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		1.00000	1	33.35	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 14/12/2009 Currency Future	13.50	Put		5,607.00000	5,554	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		5.00000	5	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,311.00000	4,258	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		2.00000	2	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,908.00000	4,856	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,507.00000	5,454	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		68.00000	69	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,524.00000	1,472	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		41.00000	42	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,097.00000	2,045	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		9.00000	8	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,865.00000	3,811	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		4.00000	4	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,460.00000	4,407	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		2.00000	2	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,058.00000	5,005	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,657.00000	5,604	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		8.00000	8	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,914.00000	3,861	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		75.00000	76	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,431.00000	1,379	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		15.00000	14	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,171.00000	3,118	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		9.00000	9	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,765.00000	3,712	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		5.00000	5	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,361.00000	4,308	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		2.00000	2	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,958.00000	4,905	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		86.00000	88	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,292.00000	1,241	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		6.00000	6	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,212.00000	4,159	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		49.00000	49	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,905.00000	1,852	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		16.00000	16	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,072.00000	3,019	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		10.00000	9	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,666.00000	3,613	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		6.00000	5	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,262.00000	4,209	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		1.00000	1	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,357.00000	5,305	33.36	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	11.30	Call			12.00000	11	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,418.00000	3,365	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			460.00000	490	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			216.00000	193	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			111.00000	114	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,067.00000	1,018	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			13.00000	12	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,369.00000	3,315	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			8.00000	7	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,964.00000	3,911	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			490.00000	521	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			196.00000	175	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			78.00000	80	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,384.00000	1,333	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			12.00000	11	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,468.00000	3,414	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			7.00000	7	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,063.00000	4,010	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			3.00000	3	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,659.00000	4,606	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			1.00000	1	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,857.00000	5,804	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			8.00000	7	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,014.00000	3,960	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,006.00000	5,954	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			1.00000	1	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,907.00000	5,854	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			8.00000	7	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,964.00000	3,911	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			4.00000	3	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,560.00000	4,507	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			1.00000	1	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,757.00000	5,704	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,106.00000	6,054	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			431.00000	460	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			237.00000	213	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			9.00000	9	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,765.00000	3,712	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			2.00000	2	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,958.00000	4,905	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,156.00000	6,104	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			1.00000	1	33.35	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 14/12/2009 Currency Future	13.45	Put		5,557.00000	5,504	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		404.00000	431	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		260.00000	234	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,457.00000	5,404	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		733.00000	773	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		89.00000	76	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		137.00000	143	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		893.00000	846	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		3.00000	3	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,759.00000	4,706	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		2.00000	2	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,158.00000	5,105	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		772.00000	813	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		78.00000	67	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		521.00000	554	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		177.00000	157	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		100.00000	103	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,156.00000	1,106	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		18.00000	17	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,974.00000	2,920	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		10.00000	9	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,666.00000	3,613	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,457.00000	5,404	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		695.00000	734	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		101.00000	87	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,026.00000	1,075	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		32.00000	28	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		431.00000	460	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		237.00000	213	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,073.00000	1,122	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		29.00000	25	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		34.00000	34	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,290.00000	2,237	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		982.00000	1,028	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		38.00000	31	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		404.00000	431	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		260.00000	234	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		31.00000	30	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,387.00000	2,334	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		4.00000	4	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,460.00000	4,407	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		982.00000	1,028	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		38.00000	31	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	6.80	Call			1,120.00000	1,169	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			26.00000	23	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,344.00000	4,397	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,845.00000	2,897	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,359.00000	1,410	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			15.00000	13	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,656.00000	7,604	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,594.00000	4,647	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,094.00000	3,147	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,603.00000	1,654	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			9.00000	8	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			378.00000	403	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			284.00000	257	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,406.00000	7,354	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			3.00000	3	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,759.00000	4,706	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,895.00000	2,947	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,899.00000	1,951	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			5.00000	4	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			938.00000	983	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			44.00000	37	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,097.00000	2,149	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,706.00000	6,654	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,256.00000	7,204	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,144.00000	3,197	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,147.00000	2,199	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	2	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,167.00000	1,217	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			23.00000	20	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,356.00000	7,304	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,044.00000	3,097	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,047.00000	2,100	24.42	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 14/12/2009 Currency Future	5.85	Put			3.00000	3	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,456.00000	7,404	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,994.00000	3,047	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,998.00000	2,050	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	3	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,506.00000	7,454	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,244.00000	3,297	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,246.00000	2,299	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,263.00000	1,313	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			19.00000	17	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,294.00000	3,347	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,296.00000	2,348	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,311.00000	1,361	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			17.00000	15	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,206.00000	7,154	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,444.00000	3,497	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,445.00000	2,498	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,456.00000	1,507	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			12.00000	11	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			587.00000	622	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			143.00000	126	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			41.00000	42	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,097.00000	2,045	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,056.00000	7,004	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,544.00000	3,597	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,545.00000	2,598	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,554.00000	1,605	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			10.00000	9	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,956.00000	6,904	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,594.00000	3,647	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,595.00000	2,648	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,906.00000	6,854	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,644.00000	3,697	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,645.00000	2,697	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,652.00000	1,704	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			8.00000	7	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,856.00000	6,804	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,494.00000	3,547	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,495.00000	2,548	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,505.00000	1,556	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			11.00000	10	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,006.00000	6,954	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,844.00000	3,897	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,849.00000	1,901	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	4	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			895.00000	940	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			51.00000	43	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,656.00000	6,604	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,944.00000	3,997	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,945.00000	2,997	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	0	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,948.00000	2,000	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			11.00000	10	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,567.00000	3,513	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,556.00000	6,504	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,056.00000	6,004	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,056.00000	8,004	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			6.00000	6	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,162.00000	4,109	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	37.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put		8,156.00000	8,104	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		3,744.00000	3,797	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		2,745.00000	2,797	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		1,750.00000	1,802	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		6.00000	6	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		812.00000	855	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		68.00000	58	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		0.00000	0	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		6,256.00000	6,204	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		8,256.00000	8,204	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		0.00000	0	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,356.00000	6,304	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,356.00000	8,304	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		3,694.00000	3,747	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		2,695.00000	2,747	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,701.00000	1,753	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		7.00000	6	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		772.00000	813	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		78.00000	67	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		0.00000	0	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,306.00000	6,254	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,306.00000	8,254	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		0.00000	0	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,506.00000	6,454	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,506.00000	8,453	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,556.00000	8,503	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,394.00000	3,447	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,396.00000	2,448	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	1	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,408.00000	1,459	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		14.00000	12	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		554.00000	587	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		160.00000	141	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		0.00000	0	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,606.00000	6,554	34.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,606.00000	8,553	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,406.00000	6,354	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,406.00000	8,353	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,894.00000	3,947	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,106.00000	8,054	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,044.00000	4,097	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,956.00000	5,904	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	37.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,956.00000	7,904	37.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,794.00000	3,847	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,795.00000	2,847	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,800.00000	1,852	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		6.00000	5	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		853.00000	897	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		59.00000	50	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,206.00000	6,154	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,206.00000	8,154	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,994.00000	4,047	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,006.00000	7,954	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,456.00000	6,404	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,456.00000	8,403	37.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.07570	8.02160		19.96	0.00	0	3,170.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		658.00000	691	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		287.00000	265	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		481.00000	506	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		460.00000	430	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		362.00000	378	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		691.00000	653	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		146.00000	149	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,774.00000	1,724	25.48	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.15	Call			426.00000	445	20.30	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			554.00000	519	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			462.00000	483	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			490.00000	457	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			443.00000	463	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			522.00000	488	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			409.00000	427	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			587.00000	551	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			335.00000	349	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			763.00000	724	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			348.00000	363	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			727.00000	688	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			322.00000	336	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			801.00000	760	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			377.00000	394	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			656.00000	618	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			66.00000	67	29.50	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,094.00000	3,041	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			200.00000	207	23.75	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,329.00000	1,281	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			393.00000	410	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			621.00000	584	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			37.00000	37	32.58	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,315.00000	4,261	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			310.00000	323	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			838.00000	797	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			130.00000	133	26.17	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,958.00000	1,907	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			287.00000	299	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			916.00000	873	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			298.00000	310	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			877.00000	835	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			277.00000	287	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			955.00000	912	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			266.00000	277	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			995.00000	951	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			239.00000	248	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,117.00000	1,072	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			215.00000	222	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,243.00000	1,196	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			230.00000	239	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,159.00000	1,113	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			247.00000	257	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,076.00000	1,031	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			181.00000	187	24.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,460.00000	1,411	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		170.00000	175	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,548.00000	1,499	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		155.00000	159	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,683.00000	1,633	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		165.00000	169	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,593.00000	1,544	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		146.00000	149	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,774.00000	1,724	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		53.00000	54	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,532.00000	3,478	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		150.00000	154	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,728.00000	1,678	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		126.00000	129	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		2,005.00000	1,953	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		116.00000	119	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,144.00000	2,093	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		99.00000	101	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,378.00000	2,326	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		112.00000	115	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,191.00000	2,139	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		123.00000	125	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,051.00000	2,000	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		123.00000	125	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,051.00000	2,000	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		109.00000	111	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,237.00000	2,186	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		109.00000	111	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,237.00000	2,186	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		88.00000	90	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,567.00000	2,514	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		86.00000	88	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,614.00000	2,562	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		91.00000	93	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,519.00000	2,467	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		84.00000	85	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,662.00000	2,609	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		77.00000	78	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,805.00000	2,753	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		67.00000	68	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,046.00000	2,993	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		60.00000	60	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,288.00000	3,235	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		61.00000	62	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,239.00000	3,186	29.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			64.00000	65	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,143.00000	3,089	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			63.00000	63	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,191.00000	3,138	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			73.00000	74	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,901.00000	2,848	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			75.00000	76	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,853.00000	2,800	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			69.00000	70	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,998.00000	2,945	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			66.00000	67	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,094.00000	3,041	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			71.00000	72	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,949.00000	2,896	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			79.00000	80	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,757.00000	2,705	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			84.00000	85	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,662.00000	2,609	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			75.00000	76	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,853.00000	2,800	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			58.00000	59	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,337.00000	3,283	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			55.00000	55	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,473.00000	3,419	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			57.00000	57	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,385.00000	3,332	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			57.00000	57	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,385.00000	3,332	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			56.00000	56	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,434.00000	3,380	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			50.00000	50	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,678.00000	3,624	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			54.00000	55	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,483.00000	3,429	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			48.00000	48	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,776.00000	3,722	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			52.00000	52	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,580.00000	3,527	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			51.00000	51	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,629.00000	3,576	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			137.00000	141	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,866.00000	1,815	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			116.00000	119	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,144.00000	2,093	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			102.00000	105	27.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,331.00000	2,279	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		96.00000	98	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,425.00000	2,373	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		32.00000	33	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,561.00000	4,507	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		160.00000	164	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,638.00000	1,588	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		51.00000	51	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,629.00000	3,576	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		19.00000	19	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,698.00000	5,644	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		175.00000	181	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,504.00000	1,455	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		73.00000	74	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,901.00000	2,848	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		21.00000	21	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,549.00000	5,495	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		187.00000	193	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,416.00000	1,368	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		21.00000	21	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,450.00000	5,396	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		194.00000	200	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,372.00000	1,324	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		64.00000	65	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,143.00000	3,089	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		22.00000	22	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,400.00000	5,346	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		207.00000	214	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,286.00000	1,239	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		23.00000	23	34.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,301.00000	5,247	34.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		46.00000	46	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,874.00000	3,820	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		17.00000	17	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,946.00000	5,892	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		141.00000	145	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,820.00000	1,769	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		49.00000	49	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,727.00000	3,673	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		47.00000	47	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,825.00000	3,771	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		18.00000	18	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,896.00000	5,842	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		46.00000	46	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,874.00000	3,820	31.62	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	11.95	Call			44.00000	44	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,972.00000	3,918	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			42.00000	42	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,070.00000	4,017	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			15.00000	15	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,143.00000	6,089	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			133.00000	137	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,912.00000	1,861	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			58.00000	59	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,337.00000	3,283	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			47.00000	47	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,825.00000	3,771	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			45.00000	45	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,923.00000	3,869	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			17.00000	17	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,995.00000	5,941	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			18.00000	18	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,797.00000	5,743	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			181.00000	187	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,460.00000	1,411	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			21.00000	21	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,499.00000	5,445	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			257.00000	267	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,035.00000	991	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			24.00000	24	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,202.00000	5,148	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			230.00000	239	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,159.00000	1,113	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			81.00000	83	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,710.00000	2,657	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			63.00000	63	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,191.00000	3,138	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			22.00000	22	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,351.00000	5,297	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			71.00000	72	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,949.00000	2,896	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			56.00000	56	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,434.00000	3,380	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			20.00000	20	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,598.00000	5,544	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			86.00000	88	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,614.00000	2,562	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			81.00000	83	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,710.00000	2,657	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			23.00000	23	34.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,252.00000	5,198	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		222.00000	230	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,201.00000	1,155	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		20.00000	20	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,648.00000	5,594	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		24.00000	24	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,153.00000	5,099	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		94.00000	96	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,472.00000	2,420	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		26.00000	26	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,005.00000	4,951	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		96.00000	98	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,425.00000	2,373	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		27.00000	27	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,955.00000	4,901	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		28.00000	28	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,856.00000	4,802	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		105.00000	108	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,284.00000	2,232	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		99.00000	101	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,378.00000	2,326	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		27.00000	28	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,906.00000	4,852	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		119.00000	122	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,098.00000	2,046	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		33.00000	33	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,512.00000	4,458	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		133.00000	137	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,912.00000	1,861	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		35.00000	35	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,413.00000	4,360	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		504.00000	529	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		432.00000	404	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		36.00000	36	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,364.00000	4,310	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		112.00000	115	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,191.00000	2,139	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		105.00000	108	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,284.00000	2,232	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		30.00000	30	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,709.00000	4,655	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		130.00000	133	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,958.00000	1,907	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		34.00000	34	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,462.00000	4,409	32.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			527.00000	554	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			406.00000	378	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			141.00000	145	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,820.00000	1,769	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			165.00000	169	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,593.00000	1,544	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			36.00000	36	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,364.00000	4,310	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			687.00000	721	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			266.00000	245	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			717.00000	752	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			246.00000	226	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			175.00000	181	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,504.00000	1,455	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			38.00000	38	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,266.00000	4,212	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			748.00000	784	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			227.00000	208	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,372.00000	4,426	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,875.00000	2,929	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	3	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,416.00000	1,466	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			45.00000	41	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			31.00000	31	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,659.00000	4,605	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			2.00000	2	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,631.00000	7,577	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,622.00000	4,676	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,124.00000	3,178	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	2	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,648.00000	1,700	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			27.00000	24	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			3.00000	3	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,382.00000	7,328	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			881.00000	921	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			159.00000	145	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			207.00000	214	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,286.00000	1,239	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			194.00000	200	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,372.00000	1,324	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			150.00000	154	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,728.00000	1,678	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			43.00000	43	32.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,021.00000	3,968	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,925.00000	2,979	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			3.00000	3	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,935.00000	1,988	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			14.00000	12	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,028.00000	1,072	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			107.00000	96	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			41.00000	41	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,119.00000	4,066	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			25.00000	25	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,103.00000	5,049	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,074.00000	3,128	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			3.00000	2	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,082.00000	2,135	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			10.00000	10	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,150.00000	1,198	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			78.00000	72	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,131.00000	2,185	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			10.00000	9	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,193.00000	1,241	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			71.00000	66	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,174.00000	3,228	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	2	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,181.00000	2,234	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			9.00000	8	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,237.00000	1,285	18.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			65.00000	60	18.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			552.00000	579	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			380.00000	354	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,975.00000	3,029	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	3	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,984.00000	2,037	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			12.00000	11	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,067.00000	1,112	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			96.00000	86	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,274.00000	3,328	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,279.00000	2,333	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			8.00000	7	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,326.00000	1,375	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			54.00000	49	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			603.00000	633	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			332.00000	307	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,323.00000	3,377	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	2	28.11	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	5.70	Call			2,329.00000	2,383	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	7	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,371.00000	1,421	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			49.00000	45	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			630.00000	661	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			309.00000	286	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			39.00000	39	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,217.00000	4,163	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,473.00000	3,527	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,478.00000	2,531	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,508.00000	1,559	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			37.00000	33	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			26.00000	26	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,054.00000	5,000	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,523.00000	3,577	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,527.00000	2,581	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			6.00000	5	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,555.00000	1,606	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			33.00000	30	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,623.00000	3,677	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			2,627.00000	2,680	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			5.00000	5	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			813.00000	850	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			191.00000	175	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,573.00000	3,627	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,577.00000	2,631	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	5	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,601.00000	1,653	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			30.00000	27	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			780.00000	816	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			208.00000	191	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,423.00000	3,477	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	1	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,428.00000	2,482	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			6.00000	6	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,462.00000	1,512	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			40.00000	37	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,673.00000	3,727	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,676.00000	2,730	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 15/03/2010 Currency Future	5.35	Put		5.00000	4	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,696.00000	1,747	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		24.00000	22	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		846.00000	885	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		175.00000	159	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,822.00000	3,876	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,825.00000	2,879	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		4.00000	4	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,839.00000	1,891	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		17.00000	16	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		953.00000	994	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		131.00000	119	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,922.00000	3,976	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		32.00000	32	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,610.00000	4,556	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		15.00000	16	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,094.00000	6,040	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,080.00000	8,026	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		14.00000	14	35.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,192.00000	6,139	35.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,180.00000	8,125	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		3,723.00000	3,777	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		2,726.00000	2,780	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		4.00000	4	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,743.00000	1,795	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		22.00000	19	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		12.00000	13	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,291.00000	6,237	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,279.00000	8,225	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		11.00000	11	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,389.00000	6,336	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,379.00000	8,325	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		12.00000	12	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,340.00000	6,286	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,329.00000	8,275	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		9.00000	10	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,538.00000	6,484	34.72	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 15/03/2010 Currency Future	16.55	Call			1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,529.00000	8,475	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			9.00000	9	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,587.00000	6,533	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,579.00000	8,525	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,373.00000	3,427	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,378.00000	2,432	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			7.00000	7	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			8.00000	9	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,637.00000	6,583	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,629.00000	8,575	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			10.00000	11	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,439.00000	6,385	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,429.00000	8,375	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,872.00000	3,926	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,887.00000	1,940	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			15.00000	14	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			990.00000	1,033	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			119.00000	107	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			40.00000	40	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,168.00000	4,114	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,130.00000	8,076	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,972.00000	4,026	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	1	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			16.00000	17	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,045.00000	5,991	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,030.00000	7,976	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,022.00000	4,076	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			1.00000	0	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,024.00000	3,078	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,032.00000	2,086	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			11.00000	10	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,107.00000	1,154	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			85.00000	79	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			1.00000	1	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,980.00000	7,926	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,772.00000	3,826	30.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,776.00000	2,830	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,791.00000	1,843	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		19.00000	17	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		916.00000	957	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		145.00000	131	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		13.00000	13	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,241.00000	6,188	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,229.00000	8,175	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		10.00000	10	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,488.00000	6,434	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,479.00000	8,425	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.20280	8.14710		20.32	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		209.00000	214	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,062.00000	2,012	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		855.00000	890	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		308.00000	287	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		587.00000	611	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		590.00000	558	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		500.00000	519	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		753.00000	716	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		550.00000	571	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		653.00000	618	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		533.00000	553	20.60	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		686.00000	650	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		568.00000	590	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		621.00000	587	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		516.00000	536	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		719.00000	683	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		470.00000	487	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		823.00000	785	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		442.00000	458	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		895.00000	855	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		485.00000	503	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		788.00000	750	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		456.00000	472	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		858.00000	820	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		428.00000	444	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		931.00000	891	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		88.00000	89	30.61	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,091.00000	4,036	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		280.00000	289	23.78	0.00	0	2,738.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,533.00000	1,486	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			747.00000	778	19.56	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			400.00000	375	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			312.00000	322	23.20	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,365.00000	1,319	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			416.00000	431	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			969.00000	928	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			392.00000	406	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,045.00000	1,003	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			403.00000	418	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,006.00000	965	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			380.00000	394	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,083.00000	1,041	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			349.00000	361	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,202.00000	1,158	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			369.00000	382	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,122.00000	1,079	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			339.00000	350	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,242.00000	1,198	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			320.00000	331	23.06	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,323.00000	1,278	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			330.00000	341	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,282.00000	1,238	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			359.00000	371	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,162.00000	1,118	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			266.00000	274	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,619.00000	1,571	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			247.00000	254	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,750.00000	1,701	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			259.00000	267	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,662.00000	1,614	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			235.00000	241	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,838.00000	1,789	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			253.00000	260	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,706.00000	1,657	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			95.00000	97	30.04	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,848.00000	3,794	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			241.00000	247	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,794.00000	1,745	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			196.00000	200	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,199.00000	2,147	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			173.00000	178	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,426.00000	2,375	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			191.00000	196	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,244.00000	2,193	26.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call		204.00000	209	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,107.00000	2,057	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		280.00000	289	23.78	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,533.00000	1,486	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		651.00000	678	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		504.00000	475	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		229.00000	236	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,882.00000	1,833	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		219.00000	225	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,972.00000	1,922	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		200.00000	205	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,153.00000	2,102	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		182.00000	187	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,335.00000	2,284	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		80.00000	81	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,333.00000	4,278	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		629.00000	655	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		532.00000	502	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		224.00000	230	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,927.00000	1,877	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		214.00000	219	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,017.00000	1,967	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		186.00000	191	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,289.00000	2,238	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		178.00000	182	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,380.00000	2,329	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		78.00000	79	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,381.00000	4,327	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		219.00000	225	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,972.00000	1,922	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		182.00000	187	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,335.00000	2,284	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		165.00000	170	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,518.00000	2,467	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		74.00000	75	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,527.00000	4,472	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		204.00000	209	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,107.00000	2,057	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		178.00000	182	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,380.00000	2,329	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		169.00000	174	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,472.00000	2,421	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		162.00000	166	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,565.00000	2,513	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		155.00000	158	27.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,657.00000	2,605	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		70.00000	71	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,673.00000	4,618	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		224.00000	230	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,927.00000	1,877	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		75.00000	77	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,478.00000	4,424	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		773.00000	804	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		376.00000	352	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		273.00000	281	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,576.00000	1,528	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		214.00000	219	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,017.00000	1,967	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		799.00000	832	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		352.00000	329	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		229.00000	236	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,882.00000	1,833	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		86.00000	88	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,139.00000	4,085	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		827.00000	861	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		330.00000	308	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		288.00000	297	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,490.00000	1,444	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		273.00000	281	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,576.00000	1,528	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		84.00000	86	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,187.00000	4,133	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		295.00000	305	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,448.00000	1,402	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,398.00000	4,453	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,905.00000	2,961	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		8.00000	8	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,478.00000	1,528	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		81.00000	75	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		120.00000	123	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,223.00000	3,170	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		44.00000	44	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,147.00000	6,092	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		28.00000	28	36.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,630.00000	7,575	36.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,647.00000	4,703	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,153.00000	3,208	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	6	24.65	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	6.50	Call			1,699.00000	1,751	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			52.00000	48	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			133.00000	136	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,986.00000	2,933	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			77.00000	78	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,430.00000	4,375	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			47.00000	48	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,900.00000	5,845	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			30.00000	30	35.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,382.00000	7,327	35.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,009.00000	1,049	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			212.00000	196	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			303.00000	313	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,406.00000	1,360	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			259.00000	267	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,662.00000	1,614	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			97.00000	98	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,800.00000	3,745	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,955.00000	3,010	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			8.00000	7	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,976.00000	2,029	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			29.00000	27	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,112.00000	1,154	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			165.00000	151	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			123.00000	125	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,176.00000	3,122	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			60.00000	61	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,113.00000	5,058	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,169.00000	2,224	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			22.00000	21	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,268.00000	1,315	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			120.00000	112	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			92.00000	93	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,945.00000	3,891	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			64.00000	65	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,917.00000	4,862	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			116.00000	118	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,319.00000	3,265	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			81.00000	83	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,284.00000	4,230	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			57.00000	58	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,260.00000	5,205	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,203.00000	3,258	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	5	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,217.00000	2,272	20.48	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put		20.00000	20	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,309.00000	1,357	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		112.00000	104	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		674.00000	702	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		477.00000	449	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		111.00000	113	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,414.00000	3,361	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		56.00000	56	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,358.00000	5,303	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,054.00000	3,109	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	6	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,072.00000	2,126	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		25.00000	24	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,187.00000	1,233	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		140.00000	131	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		607.00000	632	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		560.00000	530	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		158.00000	162	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,611.00000	2,559	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		105.00000	107	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,558.00000	3,504	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		53.00000	54	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,506.00000	5,451	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,004.00000	3,060	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	7	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,023.00000	2,078	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		26.00000	25	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,148.00000	1,193	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		151.00000	141	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		104.00000	105	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,607.00000	3,553	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		73.00000	74	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,576.00000	4,521	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		52.00000	53	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,555.00000	5,500	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		151.00000	155	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,704.00000	2,652	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		102.00000	103	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,655.00000	3,601	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		71.00000	72	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,624.00000	4,570	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		51.00000	52	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,604.00000	5,549	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		109.00000	111	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,462.00000	3,409	29.11	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	13.50	Call			55.00000	55	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,408.00000	5,353	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,252.00000	3,308	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			5.00000	5	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,266.00000	2,321	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			19.00000	18	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,350.00000	1,399	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			103.00000	96	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			697.00000	726	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			450.00000	423	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			173.00000	178	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,426.00000	2,375	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			114.00000	116	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,366.00000	3,313	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			56.00000	57	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,309.00000	5,254	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,302.00000	3,357	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	5	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,315.00000	2,370	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			18.00000	17	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,392.00000	1,441	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			95.00000	88	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			722.00000	751	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			425.00000	399	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,352.00000	3,407	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	4	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,364.00000	2,419	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			17.00000	16	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,435.00000	1,484	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			88.00000	81	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			118.00000	120	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,271.00000	3,217	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			83.00000	84	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,236.00000	4,181	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			58.00000	59	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,211.00000	5,156	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,501.00000	3,556	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	3	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,511.00000	2,566	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			14.00000	13	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,565.00000	1,616	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			68.00000	63	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			125.00000	128	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,128.00000	3,075	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			61.00000	62	32.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,064.00000	5,009	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,551.00000	3,606	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		3.00000	3	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,560.00000	2,615	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		13.00000	13	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,609.00000	1,660	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		62.00000	58	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		128.00000	130	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,081.00000	3,027	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		89.00000	90	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,042.00000	3,988	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		62.00000	63	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,015.00000	4,960	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,600.00000	3,656	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	3	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,609.00000	2,665	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		12.00000	12	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,654.00000	1,705	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		57.00000	53	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		884.00000	920	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		287.00000	267	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		130.00000	133	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,033.00000	2,980	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		91.00000	92	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,993.00000	3,939	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		63.00000	64	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,966.00000	4,911	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,650.00000	3,706	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,659.00000	2,714	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		12.00000	11	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		915.00000	951	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		267.00000	248	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,451.00000	3,507	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,462.00000	2,517	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		15.00000	14	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,521.00000	1,571	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		74.00000	69	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		40.00000	41	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,393.00000	6,338	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		107.00000	109	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,510.00000	3,456	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		40.00000	40	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,442.00000	6,387	34.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			39.00000	39	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,492.00000	6,437	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,849.00000	3,905	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,856.00000	2,911	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			1,883.00000	1,935	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			35.00000	33	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,043.00000	1,083	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			196.00000	180	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			69.00000	70	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,722.00000	4,667	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			43.00000	44	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,196.00000	6,141	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,899.00000	3,955	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,929.00000	1,982	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			32.00000	30	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,077.00000	1,118	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			180.00000	165	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			24.00000	24	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,126.00000	8,071	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,799.00000	3,855	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,807.00000	2,862	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			9.00000	9	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,836.00000	1,889	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			39.00000	36	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			42.00000	43	34.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,245.00000	6,190	34.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			22.00000	23	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,225.00000	8,170	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,700.00000	3,755	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,708.00000	2,763	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			11.00000	10	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,744.00000	1,796	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			47.00000	44	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			945.00000	983	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			248.00000	230	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			41.00000	41	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,344.00000	6,289	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			21.00000	22	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,324.00000	8,269	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			20.00000	21	36.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,423.00000	8,368	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			21.00000	21	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,374.00000	8,318	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			151.00000	155	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,704.00000	2,652	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			71.00000	72	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,624.00000	4,570	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			38.00000	38	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,591.00000	6,535	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			19.00000	19	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,572.00000	8,516	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			38.00000	38	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,591.00000	6,535	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,401.00000	3,457	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			4.00000	4	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,413.00000	2,468	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			16.00000	15	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			148.00000	151	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,751.00000	2,698	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			37.00000	38	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,640.00000	6,585	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			18.00000	19	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,621.00000	8,566	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			145.00000	148	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,798.00000	2,745	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			37.00000	37	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,689.00000	6,634	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			18.00000	18	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,671.00000	8,616	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			20.00000	20	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,473.00000	8,417	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			23.00000	23	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,176.00000	8,121	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,949.00000	4,005	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			2.00000	2	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			45.00000	45	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,097.00000	6,042	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			24.00000	25	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,077.00000	8,022	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,999.00000	4,054	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			2.00000	1	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			45.00000	46	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,048.00000	5,993	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			25.00000	25	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,028.00000	7,972	36.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future			8.32710	8.26890		20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		0.00000	726	20.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		0.00000	649	20.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		646.00000	670	20.82	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		777.00000	743	20.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		682.00000	706	20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		713.00000	679	20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,874.00000	3,932	26.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	5	26.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,884.00000	2,941	21.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		15.00000	14	21.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,931.00000	1,986	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		62.00000	59	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		1,130.00000	1,171	18.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		261.00000	244	18.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		264.00000	272	25.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,395.00000	2,344	25.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		137.00000	140	30.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,268.00000	4,213	30.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		81.00000	83	33.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,212.00000	6,156	33.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		50.00000	52	35.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,181.00000	8,124	35.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		0.00000	4,081	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		0.00000	4	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		0.00000	3,089	22.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		0.00000	12	22.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		0.00000	2,123	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		0.00000	46	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		0.00000	1,275	18.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		0.00000	198	18.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		0.00000	288	25.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		0.00000	2,211	25.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		0.00000	146	29.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		0.00000	4,069	29.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		0.00000	86	33.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		0.00000	6,009	33.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		0.00000	54	35.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		0.00000	7,977	35.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		0.00000	4,032	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		0.00000	4	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		0.00000	3,039	22.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		0.00000	12	22.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		0.00000	2,077	19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		0.00000	49	19.27	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 13/09/2010 Currency Future	7.30	Call		0.00000	1,237	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		0.00000	210	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		0.00000	283	25.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		0.00000	2,256	25.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		0.00000	145	29.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		0.00000	4,117	29.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		0.00000	85	33.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		0.00000	6,058	33.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		0.00000	54	35.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		0.00000	8,027	35.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.43840	8.38080		20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		0.00000	808	20.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		0.00000	769	20.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		747.00000	771	20.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		866.00000	832	20.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		713.00000	736	21.19	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		932.00000	898	21.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		820.00000	847	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		739.00000	709	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,890.00000	3,948	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		9.00000	9	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,903.00000	2,959	20.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		22.00000	21	20.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,973.00000	2,026	19.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		92.00000	88	19.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,208.00000	1,248	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		327.00000	309	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		339.00000	348	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,458.00000	2,410	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		187.00000	191	29.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,306.00000	4,253	29.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		118.00000	120	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,237.00000	6,182	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		78.00000	80	34.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,197.00000	8,141	34.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		0.00000	4,046	25.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		0.00000	8	25.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		0.00000	3,057	20.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		0.00000	18	20.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		0.00000	2,115	19.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		0.00000	76	19.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		0.00000	1,313	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		0.00000	275	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		0.00000	360	25.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		0.00000	2,322	25.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.40	Call		0.00000	196	28.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		0.00000	4,158	28.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		0.00000	123	31.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		0.00000	6,084	31.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		0.00000	82	34.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		0.00000	8,044	34.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		0.00000	3,997	25.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		0.00000	9	25.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		0.00000	3,007	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		0.00000	19	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		0.00000	2,070	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		0.00000	81	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		0.00000	1,278	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		0.00000	290	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		0.00000	789	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		0.00000	801	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		0.00000	354	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		0.00000	2,366	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		0.00000	194	29.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		0.00000	4,205	29.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		0.00000	122	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		0.00000	6,133	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		0.00000	81	34.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		0.00000	8,093	34.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.72350	12.65760		15.35	101,788.00	8	28,658.00
£ / R On 14/09/2009 Currency Future	12.65	Call		169.00000	198	15.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		162.00000	124	15.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		134.00000	145	15.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		227.00000	172	15.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		120.00000	128	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		263.00000	205	16.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		87.00000	90	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		379.00000	316	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		64.00000	64	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		507.00000	440	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		41.00000	39	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		734.00000	665	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		38.00000	35	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		780.00000	712	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		41.00000	39	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		734.00000	665	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		38.00000	35	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		780.00000	712	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		35.00000	33	23.34	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 14/09/2009 Currency Future	13.45	Put			828.00000	759	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			30.00000	28	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			923.00000	854	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			26.00000	24	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,019.00000	950	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			26.00000	24	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,019.00000	950	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			53.00000	52	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			596.00000	528	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			64.00000	64	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			507.00000	440	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			71.00000	71	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			463.00000	398	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			97.00000	101	17.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			339.00000	277	17.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			78.00000	80	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			421.00000	356	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			53.00000	52	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			596.00000	528	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			28.00000	25	24.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			971.00000	902	24.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			33.00000	30	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			875.00000	806	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			45.00000	43	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			687.00000	619	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			59.00000	58	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			551.00000	484	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			97.00000	101	17.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			339.00000	277	17.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			49.00000	47	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			641.00000	573	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			59.00000	58	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			551.00000	484	20.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			108.00000	113	16.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			300.00000	240	16.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			16.00000	13	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,458.00000	1,390	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			22.00000	19	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,164.00000	1,096	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			20.00000	17	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,262.00000	1,193	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			21.00000	18	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,213.00000	1,144	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			20.00000	17	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,262.00000	1,193	28.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.05	Call			17.00000	14	29.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,409.00000	1,341	29.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			14.00000	12	31.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,606.00000	1,538	31.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			15.00000	12	31.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,557.00000	1,489	31.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			16.00000	13	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,458.00000	1,390	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			13.00000	11	32.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,705.00000	1,637	32.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			12.00000	10	33.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,804.00000	1,736	33.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			11.00000	9	34.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,854.00000	1,786	34.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			13.00000	11	32.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,656.00000	1,587	32.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			8.00000	7	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,201.00000	2,133	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			6.00000	5	39.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,449.00000	2,382	39.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			4.00000	4	43.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,947.00000	2,880	43.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			5.00000	4	41.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,697.00000	2,631	41.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			6.00000	5	41.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,598.00000	2,531	41.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			6.00000	5	40.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,499.00000	2,432	40.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			8.00000	7	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,201.00000	2,133	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			11.00000	9	35.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,953.00000	1,885	35.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			9.00000	8	37.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			2,102.00000	2,034	37.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			6.00000	5	39.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,449.00000	2,382	39.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			7.00000	6	39.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,350.00000	2,282	39.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			8.00000	7	38.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,250.00000	2,183	38.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			7.00000	6	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,399.00000	2,332	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			7.00000	6	38.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,300.00000	2,233	38.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			9.00000	7	37.44	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 14/09/2009 Currency Future	14.80	Put			2,151.00000	2,084	37.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			8.00000	7	38.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,250.00000	2,183	38.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			5.00000	4	41.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,648.00000	2,581	41.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			6.00000	5	40.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,548.00000	2,481	40.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			10.00000	8	36.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			2,052.00000	1,985	36.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			5.00000	4	41.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,697.00000	2,631	41.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			4.00000	4	43.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,947.00000	2,880	43.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			5.00000	4	42.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,797.00000	2,730	42.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			4.00000	3	44.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,996.00000	2,930	44.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			4.00000	3	44.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			3,046.00000	2,980	44.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			4.00000	4	42.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,847.00000	2,780	42.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			12.00000	10	33.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,755.00000	1,687	33.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			4.00000	3	45.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,146.00000	3,080	45.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			10.00000	8	36.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,003.00000	1,935	36.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			9.00000	7	37.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,151.00000	2,084	37.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			5.00000	4	42.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,747.00000	2,681	42.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			13.00000	11	32.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,656.00000	1,587	32.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			18.00000	15	29.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,360.00000	1,291	29.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			19.00000	16	28.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,311.00000	1,242	28.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			15.00000	13	30.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,508.00000	1,439	30.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			11.00000	9	35.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,904.00000	1,835	35.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			5.00000	4	41.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,648.00000	2,581	41.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			3.00000	3	46.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,246.00000	3,179	46.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.40	Call			5.00000	4	42.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,747.00000	2,681	42.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			4.00000	3	45.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,146.00000	3,080	45.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			3.00000	3	46.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,246.00000	3,179	46.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			3.00000	3	46.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,345.00000	3,279	46.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			3.00000	3	47.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,445.00000	3,379	47.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			7.00000	6	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,399.00000	2,332	39.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			4.00000	4	43.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,897.00000	2,830	43.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			4.00000	3	44.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			3,096.00000	3,030	44.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			4.00000	4	43.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,897.00000	2,830	43.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			3.00000	3	45.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,196.00000	3,129	45.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			3.00000	3	46.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,296.00000	3,229	46.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			3.00000	3	47.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,395.00000	3,329	47.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			12.00000	10	33.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,755.00000	1,687	33.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			3.00000	2	49.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,645.00000	3,579	49.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			15.00000	13	30.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,508.00000	1,439	30.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			10.00000	8	36.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,003.00000	1,935	36.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			6.00000	5	40.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,499.00000	2,432	40.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			11.00000	9	35.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,953.00000	1,885	35.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			23.00000	20	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,116.00000	1,047	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			21.00000	18	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,213.00000	1,144	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			17.00000	14	29.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,409.00000	1,341	29.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			11.00000	9	35.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,904.00000	1,835	35.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			22.00000	19	27.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.80	Put			1,164.00000	1,096	27.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			25.00000	22	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,067.00000	998	26.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			13.00000	11	32.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,705.00000	1,637	32.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			28.00000	25	24.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			971.00000	902	24.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,558.00000	4,624	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,058.00000	3,124	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,566.00000	1,629	33.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			8.00000	5	33.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			201.00000	233	16.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			144.00000	110	16.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			1.00000	1	49.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,444.00000	4,377	49.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	40.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,943.00000	5,877	40.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	51.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,442.00000	7,377	51.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,008.00000	5,074	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,508.00000	3,574	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,012.00000	2,075	36.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			4.00000	2	36.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			562.00000	613	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			55.00000	40	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			2.00000	2	52.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,994.00000	3,928	52.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			0.00000	0	42.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,493.00000	5,427	42.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	47.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,992.00000	6,927	47.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,258.00000	5,324	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,758.00000	3,824	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	25.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,258.00000	2,324	34.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			1.00000	0	34.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			792.00000	848	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			34.00000	25	25.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			2.00000	2	50.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,745.00000	3,679	50.12	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 14/09/2009 Currency Future	17.90	Call			0.00000	0	44.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,243.00000	5,177	44.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	45.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,742.00000	6,677	45.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			272.00000	310	17.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			114.00000	86	17.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			151.00000	164	15.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			193.00000	141	15.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			310.00000	350	18.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			102.00000	76	18.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			236.00000	271	17.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			128.00000	97	17.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			108.00000	113	16.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			300.00000	240	16.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			151.00000	164	15.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			193.00000	141	15.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			2,758.00000	2,824	29.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	0	29.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			1,764.00000	1,827	35.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			6.00000	3	35.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	51.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,244.00000	4,178	51.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	41.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,243.00000	6,177	41.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,242.00000	8,177	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,658.00000	3,724	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,658.00000	2,724	30.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	30.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,665.00000	1,728	34.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			7.00000	4	34.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			699.00000	753	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			41.00000	30	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	50.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,344.00000	4,277	50.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	41.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,342.00000	6,277	41.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,342.00000	8,277	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,558.00000	3,624	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,558.00000	2,624	31.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	31.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			607.00000	660	22.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.10	Put			49.00000	36	22.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			0.00000	0	42.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,442.00000	6,377	42.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,442.00000	8,377	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,508.00000	2,574	31.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	0	31.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,517.00000	1,579	32.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			9.00000	6	32.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	0	49.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,493.00000	4,427	49.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	43.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,492.00000	6,427	43.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,492.00000	8,427	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,358.00000	3,424	26.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	26.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,358.00000	2,424	33.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	0	33.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,369.00000	1,431	31.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			12.00000	8	31.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			432.00000	478	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			74.00000	55	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			1.00000	0	48.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,643.00000	4,577	48.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	44.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,642.00000	6,577	44.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,642.00000	8,577	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,258.00000	3,324	26.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	26.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,272.00000	1,333	30.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			14.00000	9	30.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			349.00000	392	19.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			92.00000	68	19.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			1.00000	0	47.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,743.00000	4,677	47.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,742.00000	8,677	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,208.00000	3,274	26.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	26.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,209.00000	2,274	34.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			1.00000	0	34.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,223.00000	1,284	30.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			15.00000	10	30.04	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	17.45	Call			1.00000	0	47.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,793.00000	4,727	47.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	45.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,792.00000	6,727	45.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,792.00000	8,727	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,158.00000	3,224	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,159.00000	2,224	35.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			2.00000	1	35.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,174.00000	1,235	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			17.00000	11	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			1.00000	0	47.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,843.00000	4,777	47.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	46.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,842.00000	6,777	46.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,842.00000	8,777	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,061.00000	2,125	36.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			3.00000	1	36.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,078.00000	1,138	28.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			20.00000	14	28.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			1.00000	0	46.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,943.00000	4,877	46.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	46.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,942.00000	6,877	46.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,942.00000	8,877	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,108.00000	3,174	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,110.00000	2,174	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			2.00000	1	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,126.00000	1,186	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			18.00000	13	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			1.00000	0	46.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,893.00000	4,827	46.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	46.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,892.00000	6,827	46.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,892.00000	8,827	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,308.00000	3,374	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,308.00000	2,374	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			1.00000	0	33.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,320.00000	1,382	30.96	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.35	Put			13.00000	8	30.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			390.00000	434	19.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			82.00000	61	19.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			1.00000	0	48.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,693.00000	4,627	48.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			0.00000	0	44.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			6,692.00000	6,627	44.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,692.00000	8,627	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			3,458.00000	3,524	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,458.00000	2,524	32.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			0.00000	0	32.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,467.00000	1,530	32.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			10.00000	6	32.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			518.00000	568	21.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			60.00000	44	21.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			1.00000	0	49.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,543.00000	4,477	49.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	43.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,542.00000	6,477	43.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			8,542.00000	8,477	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			3,708.00000	3,774	26.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	26.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			2,708.00000	2,774	29.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	0	29.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			1,714.00000	1,777	34.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			6.00000	4	34.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			745.00000	801	24.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			37.00000	27	24.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			1.00000	1	50.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,294.00000	4,227	50.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			0.00000	0	41.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,293.00000	6,227	41.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,292.00000	8,227	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			3,858.00000	3,924	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			2,858.00000	2,924	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			1,863.00000	1,926	36.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			5.00000	3	36.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			886.00000	944	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			29.00000	21	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.80	Call			2.00000	1	51.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,144.00000	4,078	51.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	0	40.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			6,143.00000	6,077	40.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			8,142.00000	8,077	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			3,908.00000	3,974	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			2,908.00000	2,974	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			1,912.00000	1,976	36.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			5.00000	3	36.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			934.00000	993	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			26.00000	19	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			2.00000	2	52.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			4,094.00000	4,028	52.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			0.00000	0	39.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			6,093.00000	6,027	39.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			8,092.00000	8,027	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			3,608.00000	3,674	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			2,608.00000	2,674	30.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	30.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			1,615.00000	1,678	33.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			8.00000	5	33.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			653.00000	706	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			45.00000	33	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			1.00000	1	50.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,394.00000	4,327	50.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	42.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,392.00000	6,327	42.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,392.00000	8,327	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,008.00000	3,074	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,030.00000	1,089	28.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			22.00000	16	28.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			1.00000	0	46.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,993.00000	4,927	46.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,992.00000	8,927	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Call			0.00000	4,074	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Call			0.00000	0	39.69	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	18.65	Put			0.00000	5,927	39.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Call			0.00000	0	55.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Put			0.00000	7,927	55.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Call			0.00000	4,024	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	3,024	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	0	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	2,026	36.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Put			0.00000	2	36.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	1,041	27.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Put			0.00000	18	27.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Call			0.00000	2	52.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Put			0.00000	3,978	52.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Call			0.00000	0	39.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Put			0.00000	5,977	39.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Call			0.00000	0	56.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Put			0.00000	7,977	56.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.93810		12.87070		17.21	9,897,646.50	765	16,805.00
£ / R On 14/12/2009 Currency Future	12.85	Call			488.00000	516	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			467.00000	428	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			430.00000	451	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			560.00000	513	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			413.00000	433	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			592.00000	544	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			380.00000	398	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			659.00000	610	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			336.00000	351	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			765.00000	713	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			275.00000	286	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			954.00000	898	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			264.00000	274	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			993.00000	936	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			254.00000	264	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,033.00000	976	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			264.00000	274	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			993.00000	936	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			244.00000	253	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,073.00000	1,015	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			235.00000	243	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,114.00000	1,055	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			209.00000	216	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,239.00000	1,178	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			217.00000	225	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,197.00000	1,137	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			310.00000	323	18.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.40	Put			839.00000	785	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			365.00000	381	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			694.00000	643	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			298.00000	310	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			877.00000	822	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			254.00000	264	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,033.00000	976	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			226.00000	234	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,155.00000	1,096	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			217.00000	225	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,197.00000	1,137	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			235.00000	243	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,114.00000	1,055	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			286.00000	298	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			915.00000	860	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			310.00000	323	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			839.00000	785	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			323.00000	337	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			802.00000	749	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			365.00000	381	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			694.00000	643	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			380.00000	398	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			659.00000	610	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			396.00000	415	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			626.00000	577	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			244.00000	253	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,073.00000	1,015	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			298.00000	310	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			877.00000	822	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			396.00000	415	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			626.00000	577	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			449.00000	471	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			528.00000	482	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			264.00000	274	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			993.00000	936	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			156.00000	160	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,585.00000	1,522	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			194.00000	200	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,323.00000	1,262	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			187.00000	193	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,366.00000	1,305	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			187.00000	193	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,366.00000	1,305	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			180.00000	186	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,410.00000	1,348	20.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.25	Call			162.00000	166	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,541.00000	1,478	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			141.00000	144	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,720.00000	1,656	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			151.00000	155	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,630.00000	1,566	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			145.00000	149	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,675.00000	1,611	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			136.00000	139	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,765.00000	1,701	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			104.00000	106	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,133.00000	2,068	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			108.00000	110	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,087.00000	2,022	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			127.00000	130	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,856.00000	1,792	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			119.00000	121	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,948.00000	1,883	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			111.00000	113	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,041.00000	1,975	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			96.00000	99	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,226.00000	2,161	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			89.00000	92	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,319.00000	2,254	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			83.00000	85	23.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,412.00000	2,347	23.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			62.00000	64	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,791.00000	2,725	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			180.00000	186	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,410.00000	1,348	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			168.00000	172	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,497.00000	1,434	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			209.00000	216	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,239.00000	1,178	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			127.00000	130	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,856.00000	1,792	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			174.00000	179	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,453.00000	1,391	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			131.00000	134	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,811.00000	1,746	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			123.00000	125	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,902.00000	1,837	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			115.00000	117	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,994.00000	1,929	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			86.00000	88	23.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.15	Put		2,365.00000	2,300	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		217.00000	225	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,197.00000	1,137	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		201.00000	208	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,281.00000	1,220	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		174.00000	179	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,453.00000	1,391	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		131.00000	134	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,811.00000	1,746	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		100.00000	103	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,179.00000	2,115	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		123.00000	125	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,902.00000	1,837	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		93.00000	95	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,272.00000	2,207	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		145.00000	149	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,675.00000	1,611	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		104.00000	106	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,133.00000	2,068	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		151.00000	155	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,630.00000	1,566	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,572.00000	4,639	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,085.00000	3,151	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		15.00000	13	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,628.00000	1,692	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		57.00000	54	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		511.00000	540	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		440.00000	402	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		54.00000	55	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,983.00000	2,917	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		22.00000	22	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,451.00000	4,384	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		12.00000	12	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,941.00000	5,874	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		6.00000	6	33.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,436.00000	7,368	33.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,021.00000	5,088	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,530.00000	3,596	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		9.00000	8	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,060.00000	2,124	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		40.00000	36	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		757.00000	797	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		236.00000	209	16.34	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	15.35	Call			74.00000	76	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,554.00000	2,488	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			28.00000	28	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,007.00000	3,940	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			14.00000	14	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,493.00000	5,426	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			8.00000	7	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,987.00000	6,919	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,271.00000	5,338	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,778.00000	3,844	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	6	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,302.00000	2,367	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			31.00000	28	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			925.00000	971	15.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			154.00000	133	15.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			32.00000	33	26.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,761.00000	3,695	26.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			16.00000	15	29.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,245.00000	5,177	29.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			8.00000	8	32.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,738.00000	6,670	32.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			468.00000	493	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			497.00000	455	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			611.00000	645	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			340.00000	307	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			559.00000	591	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			388.00000	353	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			468.00000	493	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			497.00000	455	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			535.00000	565	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			414.00000	377	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			350.00000	366	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			729.00000	678	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			194.00000	200	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,323.00000	1,262	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			323.00000	337	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			802.00000	749	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			180.00000	186	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,410.00000	1,348	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			201.00000	208	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,281.00000	1,220	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			286.00000	298	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			915.00000	860	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,790.00000	2,856	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Put		19.00000	18	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,819.00000	1,883	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		49.00000	45	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		24.00000	24	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,254.00000	4,186	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		11.00000	11	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,240.00000	6,172	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		4.00000	4	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,234.00000	8,166	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,678.00000	3,745	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		8.00000	7	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,692.00000	2,758	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		21.00000	19	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,723.00000	1,787	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		53.00000	49	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		855.00000	899	16.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		184.00000	161	16.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		23.00000	23	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,352.00000	4,285	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		10.00000	10	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,339.00000	6,272	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		4.00000	4	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,333.00000	8,266	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,545.00000	2,611	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		25.00000	22	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,580.00000	1,644	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		60.00000	56	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		21.00000	22	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,501.00000	4,433	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		9.00000	9	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,489.00000	6,421	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		4.00000	4	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,483.00000	8,415	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,579.00000	3,646	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		9.00000	8	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,594.00000	2,660	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		24.00000	21	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		789.00000	830	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		218.00000	192	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		77.00000	79	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,506.00000	2,441	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		10.00000	10	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,439.00000	6,371	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		4.00000	4	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,433.00000	8,366	34.90	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.50	Call			3,381.00000	3,448	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			11.00000	10	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,399.00000	2,464	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			28.00000	26	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,439.00000	1,502	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			68.00000	64	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			667.00000	703	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			296.00000	265	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			67.00000	68	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,696.00000	2,630	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			20.00000	20	28.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,649.00000	4,582	28.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			9.00000	9	32.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,638.00000	6,571	32.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			3.00000	3	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,632.00000	8,565	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,233.00000	3,299	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			12.00000	11	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,253.00000	2,318	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			33.00000	30	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,299.00000	1,362	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			78.00000	74	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			585.00000	617	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			364.00000	329	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			60.00000	61	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,839.00000	2,773	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			19.00000	19	28.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,798.00000	4,731	28.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			8.00000	8	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,788.00000	6,720	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			3.00000	3	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,782.00000	8,715	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,184.00000	3,250	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			13.00000	12	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,205.00000	2,269	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			34.00000	31	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,252.00000	1,315	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			82.00000	77	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			58.00000	59	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,887.00000	2,821	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			18.00000	18	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,848.00000	4,780	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			8.00000	8	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,837.00000	6,770	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			3.00000	3	34.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Put		8,832.00000	8,765	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,135.00000	3,201	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		14.00000	12	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,157.00000	2,221	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		36.00000	33	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,206.00000	1,269	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		85.00000	81	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		56.00000	57	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,935.00000	2,869	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		18.00000	18	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,897.00000	4,830	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		8.00000	8	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,887.00000	6,820	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		3.00000	3	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,882.00000	8,814	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,036.00000	3,102	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		15.00000	14	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,115.00000	1,177	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		94.00000	89	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		52.00000	53	24.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		3,031.00000	2,965	24.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		17.00000	17	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,997.00000	4,929	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		2.00000	2	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,982.00000	8,914	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,109.00000	2,173	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		38.00000	34	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,160.00000	1,223	16.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		90.00000	85	16.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		18.00000	18	29.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,947.00000	4,879	29.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		8.00000	8	33.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,937.00000	6,870	33.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		2.00000	2	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,932.00000	8,864	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,332.00000	3,398	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		11.00000	10	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,351.00000	2,415	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		30.00000	27	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,392.00000	1,455	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		71.00000	67	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		638.00000	674	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		318.00000	285	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		64.00000	66	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,744.00000	2,678	24.28	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	17.55	Call			20.00000	20	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,699.00000	4,632	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			9.00000	9	32.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,688.00000	6,620	32.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			3.00000	3	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,682.00000	8,615	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,431.00000	3,497	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			10.00000	9	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,448.00000	2,513	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			27.00000	25	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,486.00000	1,549	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			65.00000	61	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			696.00000	733	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			275.00000	245	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			69.00000	71	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,648.00000	2,583	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			21.00000	21	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,600.00000	4,532	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			9.00000	9	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,588.00000	6,521	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			3.00000	3	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,583.00000	8,515	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,827.00000	3,894	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			7.00000	6	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,839.00000	2,905	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			19.00000	17	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,867.00000	1,931	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			47.00000	43	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			961.00000	1,009	15.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			140.00000	121	15.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			93.00000	95	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,272.00000	2,207	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			25.00000	25	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,204.00000	4,137	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			11.00000	11	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,190.00000	6,123	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			4.00000	5	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,184.00000	8,116	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,877.00000	3,944	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			6.00000	6	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,888.00000	2,954	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			18.00000	16	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,915.00000	1,980	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			45.00000	42	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			998.00000	1,047	15.83	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 14/12/2009 Currency Future	12.00	Put			128.00000	109	15.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			25.00000	26	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,155.00000	4,088	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			11.00000	11	31.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,140.00000	6,073	31.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			5.00000	5	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,134.00000	8,067	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,728.00000	3,795	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			7.00000	7	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,741.00000	2,807	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			20.00000	19	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,771.00000	1,835	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			51.00000	47	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			889.00000	935	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			169.00000	146	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			86.00000	88	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,365.00000	2,300	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			24.00000	24	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,303.00000	4,236	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			10.00000	10	31.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,290.00000	6,222	31.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			4.00000	4	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,283.00000	8,216	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,629.00000	3,695	28.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			8.00000	7	28.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,643.00000	2,709	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			22.00000	20	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,676.00000	1,739	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			55.00000	51	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			821.00000	864	16.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			201.00000	176	16.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			80.00000	82	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,459.00000	2,394	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			23.00000	23	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,402.00000	4,335	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			10.00000	10	32.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,389.00000	6,322	32.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			4.00000	4	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,383.00000	8,316	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,480.00000	3,547	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			10.00000	9	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,497.00000	2,562	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			26.00000	24	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,533.00000	1,597	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			62.00000	59	18.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.40	Call			726.00000	765	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			255.00000	226	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			72.00000	73	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,601.00000	2,535	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			21.00000	21	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,550.00000	4,483	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			9.00000	9	32.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,539.00000	6,471	32.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			3.00000	3	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,533.00000	8,465	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,283.00000	3,349	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			12.00000	11	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,345.00000	1,408	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			74.00000	70	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			19.00000	19	28.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,748.00000	4,681	28.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			3.00000	3	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,732.00000	8,665	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,987.00000	3,053	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			16.00000	15	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			2,012.00000	2,076	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			41.00000	38	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			1,075.00000	1,131	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			104.00000	93	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			50.00000	51	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,080.00000	3,013	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			17.00000	17	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,046.00000	4,979	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			7.00000	7	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,037.00000	6,969	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			2.00000	2	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,032.00000	8,964	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,927.00000	3,993	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			6.00000	5	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,938.00000	3,004	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			17.00000	15	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,964.00000	2,028	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			43.00000	40	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			1,036.00000	1,086	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			116.00000	98	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			26.00000	26	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,105.00000	4,038	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			11.00000	11	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,091.00000	6,023	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			5.00000	5	34.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.95	Put		8,084.00000	8,017	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call		0.00000	4,092	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put		0.00000	4	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call		0.00000	12	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put		0.00000	5,924	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call		0.00000	5	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put		0.00000	7,917	34.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.14700	13.07790		17.82	39,441.00	3	224.00
£ / R On 15/03/2010 Currency Future	13.10	Call		677.00000	704	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		699.00000	657	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		640.00000	664	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		762.00000	717	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		623.00000	645	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		795.00000	748	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		589.00000	610	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		861.00000	813	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		528.00000	546	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,000.00000	949	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		474.00000	490	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,146.00000	1,093	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		461.00000	477	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,184.00000	1,130	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		449.00000	464	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,222.00000	1,167	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		438.00000	452	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,260.00000	1,205	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		416.00000	429	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,338.00000	1,282	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		385.00000	397	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,457.00000	1,400	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		395.00000	407	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,417.00000	1,360	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,094.00000	2,160	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		66.00000	63	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,948.00000	4,016	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		21.00000	19	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		500.00000	517	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,072.00000	1,020	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		763.00000	794	17.43	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		585.00000	547	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		573.00000	593	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		895.00000	846	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		295.00000	303	21.34	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,917.00000	1,856	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		542.00000	561	18.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.50	Put			964.00000	914	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			405.00000	418	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,377.00000	1,321	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			427.00000	440	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,299.00000	1,243	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			514.00000	531	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,036.00000	984	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			557.00000	577	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			929.00000	880	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			605.00000	628	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			828.00000	781	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			487.00000	503	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,109.00000	1,056	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,604.00000	3,672	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			26.00000	25	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,627.00000	2,694	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			49.00000	47	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,696.00000	1,754	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			118.00000	107	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			967.00000	1,005	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			390.00000	358	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			324.00000	333	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,746.00000	1,686	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			201.00000	207	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,623.00000	2,560	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			125.00000	128	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,548.00000	3,481	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			76.00000	79	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,498.00000	4,432	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,506.00000	3,574	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			28.00000	27	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,530.00000	2,597	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			52.00000	50	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,611.00000	1,668	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			133.00000	121	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			912.00000	948	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			434.00000	401	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			309.00000	318	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,831.00000	1,771	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			191.00000	197	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,713.00000	2,650	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			120.00000	123	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,642.00000	3,576	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			72.00000	74	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,594.00000	4,527	25.67	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	9.70	Call		3,408.00000	3,476	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		30.00000	29	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,433.00000	2,499	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		55.00000	52	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,528.00000	1,584	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		150.00000	137	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		860.00000	894	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		482.00000	447	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		182.00000	187	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,804.00000	2,740	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		115.00000	117	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,737.00000	3,670	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		68.00000	70	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,690.00000	4,623	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,310.00000	3,378	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		33.00000	31	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,336.00000	2,402	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		58.00000	55	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,446.00000	1,501	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		168.00000	154	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		810.00000	843	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		532.00000	496	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		282.00000	289	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,004.00000	1,942	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		173.00000	178	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,895.00000	2,831	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		110.00000	112	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,832.00000	3,765	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		64.00000	66	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,786.00000	4,719	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,164.00000	3,231	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		36.00000	34	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,191.00000	2,257	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		63.00000	60	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,327.00000	1,381	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		199.00000	184	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		740.00000	770	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		612.00000	573	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		263.00000	270	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,135.00000	2,073	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		161.00000	166	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,033.00000	2,969	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		103.00000	105	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,976.00000	3,908	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		58.00000	61	25.84	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.95	Put			4,930.00000	4,864	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,262.00000	3,329	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			34.00000	32	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,287.00000	2,354	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			59.00000	57	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,406.00000	1,461	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			178.00000	164	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			786.00000	818	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			558.00000	521	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			275.00000	282	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,047.00000	1,985	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			169.00000	174	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,941.00000	2,877	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			108.00000	110	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,880.00000	3,813	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			62.00000	64	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,834.00000	4,767	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,555.00000	3,623	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			27.00000	26	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,578.00000	2,645	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			50.00000	48	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,653.00000	1,711	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			126.00000	114	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			940.00000	976	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			412.00000	379	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			316.00000	325	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,788.00000	1,728	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			196.00000	202	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,668.00000	2,605	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			123.00000	126	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,595.00000	3,529	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			74.00000	77	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,546.00000	4,480	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,359.00000	3,427	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			31.00000	30	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,384.00000	2,451	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			56.00000	54	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,487.00000	1,542	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			159.00000	145	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			835.00000	868	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			507.00000	471	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			288.00000	296	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,960.00000	1,899	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			177.00000	183	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,850.00000	2,786	23.30	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 15/03/2010 Currency Future	16.75	Call			113.00000	115	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,785.00000	3,718	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			66.00000	68	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,738.00000	4,671	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,457.00000	3,525	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			29.00000	28	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,481.00000	2,548	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			53.00000	51	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,569.00000	1,626	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			141.00000	129	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			886.00000	921	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			458.00000	424	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			302.00000	310	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,874.00000	1,813	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			186.00000	192	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,758.00000	2,695	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			118.00000	120	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,690.00000	3,623	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			70.00000	72	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,642.00000	4,575	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,213.00000	3,280	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			35.00000	33	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,239.00000	2,305	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			61.00000	58	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,366.00000	1,420	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			188.00000	173	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			269.00000	276	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,091.00000	2,029	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			165.00000	170	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,987.00000	2,923	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			106.00000	108	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,928.00000	3,861	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			60.00000	62	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,882.00000	4,815	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			487.00000	503	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,109.00000	1,056	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,801.00000	3,869	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			23.00000	22	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,822.00000	2,889	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			44.00000	42	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,870.00000	1,929	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			92.00000	82	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,086.00000	1,127	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			308.00000	280	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			357.00000	368	20.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.30	Put		1,579.00000	1,521	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		222.00000	229	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,444.00000	2,382	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		137.00000	141	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,359.00000	3,294	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		86.00000	89	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,308.00000	4,242	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		28.00000	29	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,250.00000	6,182	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		16.00000	16	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,238.00000	8,169	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,653.00000	3,721	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		25.00000	24	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,676.00000	2,743	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		48.00000	46	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,739.00000	1,797	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		111.00000	100	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		996.00000	1,035	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		368.00000	338	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		206.00000	212	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,578.00000	2,515	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		78.00000	81	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,450.00000	4,384	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		27.00000	27	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,399.00000	6,330	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		14.00000	15	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,386.00000	8,318	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		26.00000	27	27.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,498.00000	6,430	27.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		13.00000	14	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,485.00000	8,417	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		26.00000	26	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,548.00000	6,479	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		13.00000	14	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,535.00000	8,467	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		25.00000	25	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,697.00000	6,628	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		12.00000	12	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,684.00000	8,615	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		24.00000	24	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,796.00000	6,727	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		11.00000	12	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,783.00000	8,715	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		24.00000	24	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		6,846.00000	6,777	27.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.90	Call			11.00000	11	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,833.00000	8,764	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			24.00000	24	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,896.00000	6,827	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			11.00000	11	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,883.00000	8,814	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,067.00000	3,134	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			39.00000	37	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,250.00000	1,303	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			222.00000	206	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			697.00000	725	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			669.00000	628	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			154.00000	158	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,126.00000	3,061	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			55.00000	57	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,027.00000	4,960	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			23.00000	23	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,995.00000	6,926	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			10.00000	10	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,982.00000	8,913	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			24.00000	25	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,747.00000	6,678	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			12.00000	12	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,734.00000	8,665	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			26.00000	26	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,598.00000	6,529	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			13.00000	13	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,585.00000	8,516	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,702.00000	3,770	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			25.00000	23	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,724.00000	2,792	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			47.00000	45	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,782.00000	1,841	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			105.00000	94	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			1,025.00000	1,065	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			347.00000	318	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			211.00000	217	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,533.00000	2,470	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			81.00000	84	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,403.00000	4,337	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			27.00000	28	26.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,350.00000	6,281	26.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			15.00000	15	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,337.00000	8,268	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,850.00000	3,918	24.95	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	9.25	Put		22.00000	21	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,871.00000	2,938	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		43.00000	41	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,914.00000	1,974	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		86.00000	77	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,117.00000	1,160	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		289.00000	263	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		227.00000	235	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,399.00000	2,338	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		88.00000	91	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,260.00000	4,194	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		29.00000	29	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,201.00000	6,132	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		16.00000	17	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,188.00000	8,120	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,899.00000	3,967	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		21.00000	20	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,920.00000	2,987	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		42.00000	40	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,959.00000	2,019	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		81.00000	72	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,149.00000	1,193	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		271.00000	246	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		233.00000	241	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,355.00000	2,294	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		91.00000	94	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,213.00000	4,147	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		29.00000	30	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,151.00000	6,083	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		17.00000	17	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,139.00000	8,070	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,752.00000	3,819	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		24.00000	22	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,773.00000	2,841	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		45.00000	44	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,826.00000	1,885	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		98.00000	88	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,055.00000	1,096	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		327.00000	299	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		216.00000	223	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,488.00000	2,426	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		83.00000	86	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,355.00000	4,289	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		28.00000	28	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,300.00000	6,231	26.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.35	Call			15.00000	16	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,287.00000	8,219	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			27.00000	27	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,449.00000	6,380	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			14.00000	14	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,436.00000	8,367	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			3,018.00000	3,085	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			40.00000	38	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			2,049.00000	2,112	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			71.00000	65	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,216.00000	1,264	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			238.00000	217	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			150.00000	154	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,173.00000	3,107	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			53.00000	55	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,076.00000	5,008	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			23.00000	23	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,045.00000	6,976	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			10.00000	10	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,032.00000	8,963	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,969.00000	3,036	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			41.00000	39	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			2,004.00000	2,064	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			76.00000	67	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			1,182.00000	1,226	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			254.00000	229	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			658.00000	683	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			731.00000	686	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			147.00000	151	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,219.00000	3,154	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			52.00000	54	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,124.00000	5,057	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			22.00000	22	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,094.00000	7,025	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			9.00000	10	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,081.00000	9,013	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			3,115.00000	3,182	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			37.00000	35	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			2,142.00000	2,209	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			65.00000	62	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,288.00000	1,341	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			210.00000	194	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			718.00000	748	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			640.00000	601	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			158.00000	162	23.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.00	Put		3,080.00000	3,015	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		57.00000	59	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,979.00000	4,912	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		23.00000	23	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,945.00000	6,876	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		10.00000	11	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,932.00000	8,864	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		0.00000	4,114	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		0.00000	17	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		0.00000	258	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		0.00000	2,161	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		0.00000	101	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		0.00000	4,004	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		0.00000	32	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		0.00000	5,935	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		0.00000	18	29.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		0.00000	7,921	29.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		0.00000	247	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		0.00000	2,250	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		0.00000	97	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		0.00000	4,100	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		0.00000	30	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		0.00000	6,033	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		0.00000	18	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		0.00000	8,021	29.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.34960	13.27880		18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		853.00000	881	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		874.00000	831	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		817.00000	842	18.35	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		938.00000	893	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		799.00000	824	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		970.00000	924	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		765.00000	789	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,036.00000	989	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		702.00000	724	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,174.00000	1,124	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		633.00000	651	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,354.00000	1,302	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		620.00000	638	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,391.00000	1,338	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		595.00000	612	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,466.00000	1,412	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		583.00000	600	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,504.00000	1,450	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		549.00000	564	20.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.35	Put			1,620.00000	1,565	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			560.00000	576	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,581.00000	1,526	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			673.00000	694	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,245.00000	1,194	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			173.00000	178	24.87	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,394.00000	4,328	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			749.00000	772	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,070.00000	1,022	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			717.00000	739	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,139.00000	1,090	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			733.00000	755	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,104.00000	1,056	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			659.00000	679	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,281.00000	1,229	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			607.00000	625	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,428.00000	1,375	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			571.00000	588	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,543.00000	1,488	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			646.00000	665	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,317.00000	1,265	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			688.00000	708	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,209.00000	1,159	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			646.00000	665	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,317.00000	1,265	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			659.00000	679	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,281.00000	1,229	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			717.00000	739	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,139.00000	1,090	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			782.00000	806	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,003.00000	956	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			872.00000	901	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			843.00000	801	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			835.00000	861	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			906.00000	861	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			498.00000	511	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,819.00000	1,762	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,316.00000	1,358	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			387.00000	358	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,048.00000	1,082	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			619.00000	582	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			377.00000	388	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,448.00000	2,388	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			258.00000	265	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,329.00000	3,265	23.37	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.35	Call			183.00000	188	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,254.00000	4,189	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			128.00000	131	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,199.00000	5,132	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,346.00000	1,392	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			367.00000	342	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,072.00000	1,107	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			593.00000	557	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			385.00000	395	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,406.00000	2,345	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			263.00000	270	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,284.00000	3,220	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			187.00000	191	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,208.00000	4,142	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			130.00000	134	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,151.00000	5,084	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,692.00000	4,761	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			14.00000	12	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,234.00000	3,303	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			55.00000	53	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,858.00000	1,915	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			179.00000	166	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			934.00000	965	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			755.00000	715	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			283.00000	290	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,104.00000	3,041	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			167.00000	172	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,488.00000	4,422	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			100.00000	102	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,921.00000	5,852	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			46.00000	48	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,367.00000	7,298	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,135.00000	5,205	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	5	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,673.00000	3,742	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			44.00000	42	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,239.00000	2,306	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			110.00000	106	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,148.00000	1,185	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			519.00000	486	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			335.00000	345	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,707.00000	2,645	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			196.00000	201	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,068.00000	4,001	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			116.00000	118	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.65	Put		5,487.00000	5,419	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		59.00000	62	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,930.00000	6,862	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,383.00000	5,453	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		4.00000	3	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,918.00000	3,987	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		39.00000	37	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,472.00000	2,539	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		93.00000	89	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,287.00000	1,328	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		408.00000	378	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		370.00000	380	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,491.00000	2,431	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		213.00000	218	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,835.00000	3,769	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		126.00000	129	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,247.00000	5,179	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		67.00000	70	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,689.00000	6,621	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,820.00000	3,889	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		41.00000	39	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,850.00000	2,917	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		71.00000	67	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,939.00000	1,997	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		160.00000	147	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,229.00000	1,269	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		451.00000	419	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		518.00000	532	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,739.00000	1,682	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		355.00000	366	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,577.00000	2,516	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		245.00000	251	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,466.00000	3,401	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,945.00000	3,012	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		66.00000	63	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,021.00000	2,080	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		142.00000	130	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		538.00000	553	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,659.00000	1,604	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		254.00000	260	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,375.00000	3,311	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		180.00000	185	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,301.00000	4,235	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,967.00000	4,036	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		38.00000	36	22.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.35	Call			2,993.00000	3,060	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			64.00000	61	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,062.00000	2,122	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			134.00000	123	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			170.00000	175	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,441.00000	4,375	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			470.00000	483	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,942.00000	1,883	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			323.00000	332	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,794.00000	2,732	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			224.00000	230	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,696.00000	3,630	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			158.00000	162	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,629.00000	4,563	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			429.00000	440	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,150.00000	2,090	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			294.00000	302	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,015.00000	2,952	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			206.00000	211	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,928.00000	3,862	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			145.00000	148	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,866.00000	4,799	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,575.00000	3,644	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			46.00000	45	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,613.00000	2,680	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			84.00000	80	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,740.00000	1,796	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			211.00000	196	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,097.00000	1,132	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			568.00000	533	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			392.00000	402	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,364.00000	2,302	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			268.00000	275	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,239.00000	3,175	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			190.00000	194	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,161.00000	4,095	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			133.00000	136	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,104.00000	5,036	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,429.00000	3,498	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			50.00000	48	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,626.00000	1,680	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			247.00000	230	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,024.00000	1,057	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			645.00000	608	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,380.00000	3,449	20.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.95	Put		51.00000	49	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,425.00000	2,492	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		96.00000	92	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,589.00000	1,642	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		260.00000	243	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,001.00000	1,033	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		672.00000	634	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		362.00000	373	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,534.00000	2,473	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		249.00000	256	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,420.00000	3,356	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		176.00000	181	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,348.00000	4,282	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		124.00000	127	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,295.00000	5,227	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,283.00000	3,352	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		54.00000	52	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,332.00000	2,399	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		103.00000	99	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,516.00000	1,568	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		288.00000	269	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		956.00000	987	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		727.00000	688	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		349.00000	358	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,620.00000	2,559	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		241.00000	247	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,512.00000	3,447	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		120.00000	122	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,391.00000	5,323	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,186.00000	3,254	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		57.00000	55	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,446.00000	1,496	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		317.00000	297	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		913.00000	943	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		784.00000	743	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		232.00000	238	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,604.00000	3,539	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		164.00000	168	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,535.00000	4,469	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,478.00000	3,547	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		49.00000	47	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,519.00000	2,586	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		90.00000	86	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,664.00000	1,718	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		235.00000	218	16.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.70	Call			3,624.00000	3,693	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			45.00000	44	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,660.00000	2,727	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			81.00000	78	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,779.00000	1,835	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			200.00000	185	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,122.00000	1,159	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			543.00000	509	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			399.00000	409	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,321.00000	2,259	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			273.00000	280	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,194.00000	3,130	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			193.00000	198	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,114.00000	4,048	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			135.00000	138	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,056.00000	4,989	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,660.00000	2,727	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			81.00000	78	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,779.00000	1,835	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			200.00000	185	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,122.00000	1,159	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			543.00000	509	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			399.00000	409	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,321.00000	2,259	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,331.00000	3,400	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			53.00000	51	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,378.00000	2,445	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			100.00000	96	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,552.00000	1,605	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			274.00000	255	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			978.00000	1,010	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			699.00000	660	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			122.00000	125	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,343.00000	5,275	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,285.00000	2,352	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			107.00000	103	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,481.00000	1,532	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			302.00000	282	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			342.00000	351	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,663.00000	2,602	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			236.00000	242	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,558.00000	3,493	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			118.00000	120	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,439.00000	5,371	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,771.00000	3,840	22.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.55	Put			42.00000	40	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,802.00000	2,869	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			73.00000	70	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,898.00000	1,956	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			169.00000	156	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,202.00000	1,240	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			473.00000	441	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			421.00000	432	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,192.00000	2,132	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			288.00000	296	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,059.00000	2,996	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			203.00000	208	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,974.00000	3,908	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			142.00000	146	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,913.00000	4,846	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			81.00000	85	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,352.00000	6,285	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			27.00000	28	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,298.00000	8,229	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,707.00000	2,774	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			79.00000	75	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,818.00000	1,875	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			189.00000	175	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			77.00000	80	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,448.00000	6,381	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			26.00000	27	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,397.00000	8,327	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			73.00000	76	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,544.00000	6,477	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			24.00000	26	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,496.00000	8,426	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,526.00000	3,595	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			48.00000	46	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,566.00000	2,633	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			87.00000	83	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,702.00000	1,757	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			223.00000	207	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			317.00000	325	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,838.00000	2,776	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			155.00000	159	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,677.00000	4,610	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			71.00000	74	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,592.00000	6,525	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			24.00000	25	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,545.00000	8,475	26.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.95	Call			2,425.00000	2,492	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			96.00000	92	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,589.00000	1,642	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			260.00000	243	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,001.00000	1,033	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			672.00000	634	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			299.00000	307	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,970.00000	2,908	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			147.00000	151	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,818.00000	4,751	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			66.00000	69	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,737.00000	6,669	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			22.00000	23	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,693.00000	8,623	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			299.00000	307	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,970.00000	2,908	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			64.00000	67	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,785.00000	6,717	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			21.00000	22	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,743.00000	8,673	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			278.00000	285	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,149.00000	3,085	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			137.00000	141	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,008.00000	4,941	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			20.00000	21	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,891.00000	8,821	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,137.00000	3,206	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			58.00000	56	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,193.00000	2,260	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			114.00000	110	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,411.00000	1,461	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			332.00000	311	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			892.00000	922	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			814.00000	772	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			57.00000	60	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,978.00000	6,910	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			19.00000	20	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,941.00000	8,871	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,041.00000	3,109	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			62.00000	59	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,104.00000	2,168	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			126.00000	118	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			54.00000	57	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,075.00000	7,007	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			18.00000	19	26.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.30	Put		9,040.00000	8,970	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,089.00000	3,157	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		60.00000	58	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,147.00000	2,214	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		118.00000	114	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,377.00000	1,426	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		348.00000	326	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		56.00000	58	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,027.00000	6,959	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		19.00000	20	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,990.00000	8,920	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		140.00000	143	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,961.00000	4,894	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		60.00000	63	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,882.00000	6,814	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		20.00000	21	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,842.00000	8,772	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		305.00000	313	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,926.00000	2,864	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		150.00000	154	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,771.00000	4,704	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		23.00000	24	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,644.00000	8,574	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,869.00000	3,938	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		40.00000	38	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,897.00000	2,965	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		69.00000	65	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,979.00000	2,038	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		151.00000	139	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,258.00000	1,298	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		429.00000	398	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		86.00000	89	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,257.00000	6,190	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		29.00000	30	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,200.00000	8,130	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		88.00000	92	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,209.00000	6,142	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		29.00000	31	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,151.00000	8,081	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,722.00000	3,791	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		43.00000	41	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,755.00000	2,822	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		76.00000	72	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,175.00000	1,213	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		496.00000	463	17.04	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 14/06/2010 Currency Future	19.60	Call		79.00000	83	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,400.00000	6,333	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		26.00000	28	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,348.00000	8,278	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		329.00000	338	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,750.00000	2,688	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		161.00000	165	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,582.00000	4,516	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		75.00000	78	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,496.00000	6,429	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		25.00000	26	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,446.00000	8,377	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		311.00000	319	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,882.00000	2,820	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		153.00000	157	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,724.00000	4,657	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		69.00000	72	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,640.00000	6,573	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		23.00000	24	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,594.00000	8,525	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		53.00000	55	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,124.00000	7,056	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		18.00000	19	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,089.00000	9,019	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		62.00000	65	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,833.00000	6,765	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		21.00000	22	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,792.00000	8,722	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		0.00000	4,131	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		0.00000	32	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		0.00000	97	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		0.00000	5,998	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		0.00000	33	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		0.00000	7,934	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		0.00000	94	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		0.00000	6,095	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		0.00000	32	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		0.00000	8,032	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.20480	11.15550		15.61	33,614.40	3	21,135.00
€ / R On 14/09/2009 Currency Future	11.15	Call		149.00000	170	16.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		143.00000	116	16.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		113.00000	120	16.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		207.00000	165	16.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		130.00000	139	15.61	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	11.20	Put			174.00000	134	15.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			98.00000	103	16.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			243.00000	199	16.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			58.00000	58	18.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			402.00000	353	18.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			75.00000	77	17.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			320.00000	272	17.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			51.00000	50	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			445.00000	396	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			45.00000	44	19.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			489.00000	439	19.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			66.00000	67	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			360.00000	312	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			40.00000	39	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			534.00000	484	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			75.00000	77	17.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			320.00000	272	17.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			214.00000	241	17.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			108.00000	86	17.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			149.00000	170	16.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			143.00000	116	16.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			250.00000	279	17.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			94.00000	74	17.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			180.00000	205	16.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			125.00000	100	16.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			40.00000	39	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			534.00000	484	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			35.00000	34	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			580.00000	529	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			45.00000	44	19.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			489.00000	439	19.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			8.00000	7	28.74	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,352.00000	1,302	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			86.00000	89	17.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			280.00000	234	17.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			66.00000	67	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			360.00000	312	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			86.00000	89	17.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			280.00000	234	17.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			28.00000	26	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			672.00000	621	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			25.00000	23	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			720.00000	669	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			31.00000	30	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			626.00000	575	21.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.90	Call			22.00000	21	22.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			767.00000	716	22.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			18.00000	17	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			863.00000	812	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			20.00000	19	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			815.00000	764	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			17.00000	15	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			911.00000	860	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			15.00000	13	24.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			960.00000	909	24.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			9.00000	8	27.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,254.00000	1,203	27.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			11.00000	9	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,155.00000	1,104	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			12.00000	10	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,106.00000	1,055	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			8.00000	7	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,303.00000	1,252	28.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			7.00000	6	29.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,451.00000	1,401	29.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			6.00000	5	30.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,501.00000	1,450	30.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			5.00000	4	31.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,650.00000	1,600	31.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			4.00000	3	33.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,849.00000	1,799	33.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			3.00000	3	35.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,048.00000	1,998	35.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			4.00000	3	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,998.00000	1,948	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			4.00000	3	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,998.00000	1,948	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			2.00000	2	37.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,347.00000	2,297	37.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			2.00000	1	37.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,396.00000	2,347	37.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			2.00000	2	37.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,297.00000	2,247	37.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			2.00000	2	36.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,247.00000	2,197	36.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			3.00000	2	36.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,197.00000	2,147	36.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			3.00000	2	36.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,197.00000	2,147	36.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			3.00000	3	36.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.25	Put			2,098.00000	2,048	36.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			2.00000	1	38.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,546.00000	2,496	38.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1.00000	1	39.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,696.00000	2,646	39.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1.00000	1	39.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,746.00000	2,696	39.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			2.00000	1	37.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,446.00000	2,396	37.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			3.00000	2	36.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,147.00000	2,097	36.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			3.00000	2	36.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,147.00000	2,097	36.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			2.00000	2	36.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,247.00000	2,197	36.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			4.00000	3	34.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,899.00000	1,848	34.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1.00000	1	38.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,596.00000	2,546	38.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			2.00000	1	38.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,496.00000	2,446	38.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1.00000	1	39.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,746.00000	2,696	39.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1.00000	1	39.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,796.00000	2,746	39.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1.00000	1	39.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,846.00000	2,796	39.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1.00000	1	40.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,945.00000	2,896	40.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1.00000	1	38.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,646.00000	2,596	38.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			4.00000	3	34.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,948.00000	1,898	34.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1.00000	0	40.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,045.00000	2,996	40.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	44.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,695.00000	3,645	44.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1.00000	1	38.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,646.00000	2,596	38.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1.00000	1	40.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,945.00000	2,896	40.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1.00000	0	41.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,145.00000	3,096	41.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1.00000	0	41.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,245.00000	3,196	41.82	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	14.50	Call			1.00000	0	42.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,345.00000	3,295	42.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1.00000	0	42.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,445.00000	3,395	42.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			2.00000	1	37.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,446.00000	2,396	37.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1.00000	0	41.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,145.00000	3,096	41.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1.00000	0	41.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,245.00000	3,196	41.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			6.00000	5	30.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,550.00000	1,500	30.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			5.00000	4	31.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,650.00000	1,600	31.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			5.00000	4	32.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,749.00000	1,699	32.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			2.00000	1	37.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,396.00000	2,347	37.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1.00000	1	40.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,895.00000	2,846	40.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1.00000	0	40.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,995.00000	2,946	40.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1.00000	0	41.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,095.00000	3,046	41.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			4.00000	3	34.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,948.00000	1,898	34.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			5.00000	4	32.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,749.00000	1,699	32.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			5.00000	4	32.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,699.00000	1,649	32.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			4.00000	4	33.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,799.00000	1,749	33.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1.00000	1	39.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,696.00000	2,646	39.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			4.00000	3	34.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,899.00000	1,848	34.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			2.00000	1	38.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,496.00000	2,446	38.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			6.00000	5	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,600.00000	1,550	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			7.00000	6	29.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,451.00000	1,401	29.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			10.00000	8	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,204.00000	1,154	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			7.00000	6	29.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.55	Put			1,402.00000	1,351	29.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			14.00000	12	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,008.00000	957	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			10.00000	8	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,204.00000	1,154	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			5.00000	4	32.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,699.00000	1,649	32.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			15.00000	13	24.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			960.00000	909	24.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			13.00000	11	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,057.00000	1,006	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			14.00000	12	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,008.00000	957	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			6.00000	5	30.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,501.00000	1,450	30.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,756.00000	4,805	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,256.00000	3,305	37.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	37.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,757.00000	1,805	26.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			1.00000	0	26.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			327.00000	360	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			72.00000	55	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	46.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,245.00000	4,195	46.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	48.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,745.00000	5,695	48.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	51.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,245.00000	7,195	51.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,055.00000	5,105	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,556.00000	3,605	39.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	39.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,056.00000	2,105	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			588.00000	629	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			32.00000	24	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	45.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,945.00000	3,895	45.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	47.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,445.00000	5,395	47.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	50.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,945.00000	6,895	50.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,206.00000	5,255	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	42.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.45	Call			3,706.00000	3,755	40.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	40.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,206.00000	2,255	28.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	28.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			728.00000	771	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			22.00000	16	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			0.00000	0	44.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,795.00000	3,745	44.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	47.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,295.00000	5,245	47.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	50.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,795.00000	6,745	50.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			22.00000	21	22.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			767.00000	716	22.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			25.00000	23	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			720.00000	669	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			288.00000	319	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			82.00000	64	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			453.00000	491	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			48.00000	36	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			368.00000	403	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			62.00000	48	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			497.00000	536	21.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			42.00000	32	21.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			410.00000	446	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			55.00000	42	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,156.00000	4,205	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,156.00000	3,205	37.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	37.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,156.00000	2,205	28.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	28.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,162.00000	1,208	27.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			7.00000	3	27.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			0.00000	0	44.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,845.00000	3,795	44.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	48.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,845.00000	5,795	48.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	52.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,845.00000	7,795	52.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,006.00000	4,055	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,006.00000	3,055	36.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	36.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,006.00000	2,055	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	26.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		1,017.00000	1,062	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		11.00000	7	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	0	45.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		3,995.00000	3,945	45.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		0.00000	0	48.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		5,995.00000	5,945	48.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	52.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,995.00000	7,945	52.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		3,906.00000	3,955	42.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	42.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		2,906.00000	2,955	35.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	35.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		1,906.00000	1,955	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		1.00000	0	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		919.00000	965	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		14.00000	10	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		0.00000	0	45.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		4,095.00000	4,045	45.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		0.00000	0	48.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		6,095.00000	6,045	48.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		8,095.00000	8,045	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		3,855.00000	3,905	41.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	41.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		2,856.00000	2,905	34.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	34.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		1,856.00000	1,905	26.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		1.00000	0	26.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		871.00000	916	26.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		16.00000	11	26.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		0.00000	0	45.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		4,145.00000	4,095	45.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		0.00000	0	48.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		6,145.00000	6,095	48.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		8,145.00000	8,095	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		3,656.00000	3,705	40.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	40.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		2,656.00000	2,705	32.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	32.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		1,657.00000	1,705	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		1.00000	0	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		681.00000	723	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		25.00000	19	23.75	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	46.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,345.00000	4,295	46.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	49.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,345.00000	6,295	49.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,345.00000	8,295	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,606.00000	3,655	40.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	40.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,606.00000	2,655	32.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	32.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,607.00000	1,655	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			2.00000	0	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			634.00000	676	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			28.00000	21	23.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	46.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,395.00000	4,345	46.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	49.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,395.00000	6,345	49.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,395.00000	8,345	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,556.00000	2,605	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,558.00000	1,605	26.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			2.00000	0	26.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	46.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,445.00000	4,395	46.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	49.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,445.00000	6,395	49.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,445.00000	8,395	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,456.00000	3,505	39.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	39.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,456.00000	2,505	31.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	31.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,458.00000	1,505	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			3.00000	0	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	46.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,545.00000	4,495	46.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	49.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,545.00000	6,495	49.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,545.00000	8,495	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,506.00000	3,555	39.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	39.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,506.00000	2,555	31.54	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	8.65	Put			0.00000	0	31.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,508.00000	1,555	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			2.00000	0	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			542.00000	582	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			37.00000	28	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	46.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,495.00000	4,445	46.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	49.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,495.00000	6,445	49.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,495.00000	8,445	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,756.00000	3,805	41.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	41.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,756.00000	2,805	33.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	33.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			775.00000	819	24.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			20.00000	14	24.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	49.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,245.00000	6,195	49.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,245.00000	8,195	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,956.00000	4,005	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,956.00000	3,005	35.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	35.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			1,956.00000	2,005	26.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			1.00000	0	26.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			968.00000	1,014	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			12.00000	9	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	45.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,045.00000	3,995	45.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	48.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,045.00000	5,995	48.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,045.00000	7,995	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			4,105.00000	4,155	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,106.00000	3,155	36.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	36.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,106.00000	2,155	27.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	27.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,114.00000	1,159	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			8.00000	4	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	45.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,895.00000	3,845	45.07	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	17.05	Call		0.00000	0	48.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,895.00000	5,845	48.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	52.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,895.00000	7,845	52.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		2,706.00000	2,755	33.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	33.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call		1,707.00000	1,755	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		1.00000	0	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		0.00000	0	46.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		4,295.00000	4,245	46.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		0.00000	0	49.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		6,295.00000	6,245	49.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		8,295.00000	8,245	52.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.39360	11.34290		17.15	136,723.20	12	13,551.00
€ / R On 14/12/2009 Currency Future	11.35	Call		418.00000	438	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		425.00000	394	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		398.00000	415	17.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		455.00000	421	17.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		149.00000	153	20.87	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,306.00000	1,259	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		362.00000	377	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		520.00000	483	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		301.00000	312	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		658.00000	618	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		330.00000	343	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		587.00000	549	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		287.00000	298	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		694.00000	654	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		274.00000	284	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		731.00000	690	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		315.00000	327	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		622.00000	583	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		250.00000	259	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		807.00000	765	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		192.00000	197	19.86	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,049.00000	1,004	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		27.00000	27	26.05	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,284.00000	3,234	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		465.00000	487	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		372.00000	343	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		380.00000	395	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		487.00000	452	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		490.00000	513	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		347.00000	319	16.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.85	Call			262.00000	271	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			769.00000	728	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			441.00000	462	17.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			398.00000	368	17.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			346.00000	360	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			553.00000	516	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			229.00000	236	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			886.00000	843	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			219.00000	226	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			926.00000	882	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			209.00000	216	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			966.00000	922	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			239.00000	247	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			846.00000	804	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			200.00000	206	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,007.00000	963	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			184.00000	189	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,091.00000	1,045	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			143.00000	146	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,350.00000	1,303	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			155.00000	159	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,262.00000	1,216	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			162.00000	166	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,219.00000	1,172	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			132.00000	135	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,439.00000	1,391	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			127.00000	130	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,484.00000	1,436	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			122.00000	125	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,529.00000	1,481	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			118.00000	120	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,575.00000	1,526	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			102.00000	103	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,759.00000	1,709	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			88.00000	89	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,945.00000	1,895	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			76.00000	78	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,133.00000	2,084	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			82.00000	83	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,039.00000	1,990	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			80.00000	80	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,087.00000	2,037	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			80.00000	80	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,087.00000	2,037	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			61.00000	62	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.65	Put		2,368.00000	2,318	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		58.00000	59	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,415.00000	2,366	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		64.00000	65	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,321.00000	2,271	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		66.00000	68	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,274.00000	2,224	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		70.00000	71	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,227.00000	2,177	24.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		66.00000	68	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,274.00000	2,224	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		73.00000	74	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,180.00000	2,131	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		51.00000	52	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,558.00000	2,508	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		85.00000	86	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,992.00000	1,942	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		22.00000	22	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,529.00000	3,479	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		56.00000	57	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,463.00000	2,413	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		47.00000	47	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,654.00000	2,604	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		43.00000	44	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,750.00000	2,700	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		39.00000	40	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,846.00000	2,796	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		36.00000	37	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,943.00000	2,893	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		82.00000	83	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,039.00000	1,990	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		76.00000	78	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,133.00000	2,084	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		53.00000	54	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,510.00000	2,461	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		49.00000	50	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,606.00000	2,556	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		45.00000	45	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,702.00000	2,652	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		98.00000	99	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,805.00000	1,756	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		91.00000	92	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,898.00000	1,849	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		61.00000	62	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,368.00000	2,318	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Call		91.00000	92	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,898.00000	1,849	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		51.00000	52	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,558.00000	2,508	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		95.00000	96	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,852.00000	1,802	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		53.00000	54	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,510.00000	2,461	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		49.00000	50	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,606.00000	2,556	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		41.00000	42	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,798.00000	2,748	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		43.00000	44	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,750.00000	2,700	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		105.00000	107	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,712.00000	1,663	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		109.00000	111	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,666.00000	1,617	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		95.00000	96	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,852.00000	1,802	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		64.00000	65	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,321.00000	2,271	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		109.00000	111	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,666.00000	1,617	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		113.00000	115	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,620.00000	1,572	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		98.00000	99	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,805.00000	1,756	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		138.00000	141	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,395.00000	1,347	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		169.00000	173	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,176.00000	1,130	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		132.00000	135	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,439.00000	1,391	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		176.00000	181	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,133.00000	1,087	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		162.00000	166	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,219.00000	1,172	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		138.00000	141	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,395.00000	1,347	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		830.00000	865	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		137.00000	122	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		516.00000	540	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		323.00000	297	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		26.00000	26	26.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.65	Put		3,333.00000	3,283	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		983.00000	1,022	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		90.00000	78	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		630.00000	658	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		237.00000	215	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		24.00000	24	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,431.00000	3,381	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,823.00000	1,871	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		30.00000	28	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		571.00000	597	16.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		278.00000	254	16.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		13.00000	13	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,220.00000	4,170	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		6.00000	6	31.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,714.00000	5,663	31.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		3.00000	3	34.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,210.00000	7,160	34.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,115.00000	2,164	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		22.00000	20	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		760.00000	793	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		167.00000	149	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		16.00000	16	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,923.00000	3,873	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		7.00000	7	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,414.00000	5,364	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		4.00000	4	33.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,911.00000	6,860	33.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		192.00000	197	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,049.00000	1,004	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,261.00000	2,310	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		18.00000	17	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		867.00000	903	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		124.00000	110	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		18.00000	18	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,775.00000	3,725	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		8.00000	8	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,265.00000	5,214	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		4.00000	4	33.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,761.00000	6,710	33.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,547.00000	3,597	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		4.00000	4	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,556.00000	2,605	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		13.00000	12	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,582.00000	1,629	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		39.00000	36	19.35	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 14/12/2009 Currency Future	10.80	Call			726.00000	758	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			183.00000	164	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			23.00000	23	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,480.00000	3,430	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			12.00000	12	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,469.00000	4,418	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,647.00000	3,697	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			4.00000	3	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,654.00000	2,704	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			12.00000	11	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,678.00000	1,726	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			35.00000	32	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			794.00000	829	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			152.00000	135	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			25.00000	25	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,382.00000	3,332	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			12.00000	12	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,369.00000	4,319	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,696.00000	3,747	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			3.00000	3	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,704.00000	2,754	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			11.00000	10	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,726.00000	1,774	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			33.00000	31	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			13.00000	13	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,320.00000	4,269	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,447.00000	3,498	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			5.00000	4	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,457.00000	2,507	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			15.00000	13	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,486.00000	1,533	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			43.00000	40	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			661.00000	690	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			218.00000	197	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			21.00000	21	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,578.00000	3,528	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			11.00000	11	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,568.00000	4,517	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,348.00000	3,398	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			5.00000	5	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,359.00000	2,409	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			16.00000	15	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,391.00000	1,438	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			48.00000	44	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			600.00000	627	16.71	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.00	Put		257.00000	234	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		20.00000	20	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,677.00000	3,626	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		10.00000	10	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,668.00000	4,617	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,249.00000	3,299	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		6.00000	5	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,296.00000	1,343	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		54.00000	49	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		543.00000	568	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		300.00000	275	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		10.00000	10	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,767.00000	4,716	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,298.00000	3,349	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		5.00000	5	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,310.00000	2,359	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		17.00000	16	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,344.00000	1,390	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		51.00000	47	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		19.00000	19	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,726.00000	3,676	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		10.00000	10	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,717.00000	4,667	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,497.00000	3,548	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		4.00000	4	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,507.00000	2,556	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		14.00000	13	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,534.00000	1,581	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		41.00000	38	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		693.00000	723	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		200.00000	180	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		11.00000	11	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,518.00000	4,468	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,597.00000	3,647	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		4.00000	3	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,605.00000	2,655	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		12.00000	11	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,630.00000	1,678	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		37.00000	34	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		12.00000	12	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,419.00000	4,368	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,746.00000	3,797	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	3	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,753.00000	2,803	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		10.00000	9	25.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.60	Call		1,774.00000	1,823	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		31.00000	29	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		13.00000	13	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,270.00000	4,219	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,746.00000	3,797	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	3	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,846.00000	3,896	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		3.00000	3	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,852.00000	2,902	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		9.00000	8	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,871.00000	1,920	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		28.00000	26	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		943.00000	981	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		100.00000	88	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		29.00000	30	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,186.00000	3,136	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		14.00000	14	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,171.00000	4,120	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,045.00000	4,095	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	2	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,050.00000	3,100	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		7.00000	7	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,066.00000	2,115	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		23.00000	21	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,110.00000	1,155	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		67.00000	62	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		35.00000	35	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,992.00000	2,942	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		15.00000	16	27.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,973.00000	3,922	27.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,144.00000	4,195	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		2.00000	1	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,149.00000	3,199	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		6.00000	6	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,163.00000	2,212	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		21.00000	19	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,203.00000	1,249	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		60.00000	55	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		38.00000	38	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,895.00000	2,845	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		17.00000	17	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,874.00000	3,823	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		6.00000	6	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,863.00000	5,812	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		2.00000	2	35.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.20	Put		7,860.00000	7,809	35.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		6.00000	6	31.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,963.00000	5,912	31.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	2	35.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,959.00000	7,909	35.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,945.00000	3,996	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		3.00000	2	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,951.00000	3,001	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		8.00000	7	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,969.00000	2,017	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		26.00000	24	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,023.00000	1,063	16.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		80.00000	69	16.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		14.00000	15	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,072.00000	4,021	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		6.00000	6	32.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,063.00000	6,012	32.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	2	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,059.00000	8,009	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		5.00000	5	32.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,162.00000	6,112	32.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,159.00000	8,108	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		5.00000	5	32.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,312.00000	6,261	32.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	2	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,309.00000	8,258	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		5.00000	5	32.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,412.00000	6,361	32.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		2.00000	2	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,409.00000	8,358	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		4.00000	4	33.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,561.00000	6,511	33.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		1.00000	1	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,559.00000	8,508	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		4.00000	4	32.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,512.00000	6,461	32.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		1.00000	1	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,509.00000	8,458	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		5.00000	5	32.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,262.00000	6,211	32.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		2.00000	2	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,259.00000	8,208	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,095.00000	4,145	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	2	31.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.25	Call		3,100.00000	3,150	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		7.00000	6	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,156.00000	1,202	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		63.00000	58	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		6.00000	6	31.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,913.00000	5,862	31.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		2.00000	2	35.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,910.00000	7,859	35.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,995.00000	4,046	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,001.00000	3,051	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		8.00000	7	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,017.00000	2,066	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		24.00000	22	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,064.00000	1,109	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		71.00000	65	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		15.00000	15	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,022.00000	3,972	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		6.00000	6	32.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,013.00000	5,962	32.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		2.00000	2	35.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,009.00000	7,959	35.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,896.00000	3,946	30.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		3.00000	2	30.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,902.00000	2,951	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		9.00000	8	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,920.00000	1,969	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		27.00000	25	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		14.00000	14	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,121.00000	4,071	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		5.00000	5	32.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,113.00000	6,062	32.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		2.00000	2	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,109.00000	8,059	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		5.00000	5	32.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,462.00000	6,411	32.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		2.00000	2	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,459.00000	8,408	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		5.00000	5	32.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,362.00000	6,311	32.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		2.00000	2	35.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,359.00000	8,308	35.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.57650	11.52440		17.96	0.00	0	1,398.00
€ / R On 15/03/2010 Currency Future	11.50	Call		615.00000	639	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		591.00000	563	17.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.60	Call			577.00000	596	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			653.00000	620	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			596.00000	618	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			621.00000	591	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			542.00000	560	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			718.00000	684	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			494.00000	510	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			820.00000	784	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			510.00000	526	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			785.00000	750	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			479.00000	495	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			855.00000	818	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			465.00000	480	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			890.00000	853	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			451.00000	465	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			927.00000	889	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			425.00000	438	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,000.00000	961	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			637.00000	662	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			563.00000	535	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			319.00000	328	20.63	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,395.00000	1,351	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			867.00000	897	17.06	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			343.00000	321	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			660.00000	685	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			535.00000	509	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			438.00000	451	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			963.00000	925	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			542.00000	560	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			718.00000	684	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			683.00000	709	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			509.00000	483	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			526.00000	543	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			751.00000	716	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			412.00000	425	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,038.00000	998	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			400.00000	413	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,076.00000	1,036	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			389.00000	401	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,114.00000	1,074	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,293.00000	3,344	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			19.00000	18	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,313.00000	2,363	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			38.00000	37	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,399.00000	1,443	16.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.25	Put		125.00000	116	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		732.00000	759	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		458.00000	433	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		228.00000	233	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,954.00000	1,907	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		140.00000	143	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,865.00000	2,816	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		91.00000	92	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,817.00000	3,766	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		47.00000	50	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,773.00000	4,723	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,342.00000	3,393	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		18.00000	17	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,362.00000	2,412	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		37.00000	35	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,442.00000	1,486	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		117.00000	109	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		758.00000	785	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		433.00000	409	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		234.00000	239	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,909.00000	1,863	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		143.00000	146	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,819.00000	2,770	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		93.00000	94	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,768.00000	3,718	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		49.00000	52	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,725.00000	4,675	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,441.00000	3,492	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		16.00000	15	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,459.00000	2,510	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		35.00000	33	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,528.00000	1,572	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		103.00000	95	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		811.00000	840	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		387.00000	363	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		246.00000	251	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,821.00000	1,775	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		150.00000	154	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,726.00000	2,677	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		97.00000	98	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,672.00000	3,621	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		53.00000	56	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,628.00000	4,579	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,490.00000	3,541	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		15.00000	15	24.75	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 15/03/2010 Currency Future	9.05	Call			2,508.00000	2,559	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			34.00000	32	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,571.00000	1,616	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			97.00000	89	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			839.00000	868	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			364.00000	341	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			252.00000	258	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,777.00000	1,731	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			154.00000	157	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,679.00000	2,631	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			98.00000	100	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,624.00000	3,573	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			55.00000	58	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,580.00000	4,531	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,391.00000	3,443	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			17.00000	16	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,410.00000	2,461	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			36.00000	34	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,485.00000	1,529	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			110.00000	102	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			784.00000	812	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			409.00000	385	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			240.00000	245	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,865.00000	1,819	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			146.00000	150	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,772.00000	2,723	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			95.00000	96	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,720.00000	3,669	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			51.00000	54	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,676.00000	4,627	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,638.00000	3,689	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			13.00000	13	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,655.00000	2,706	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			30.00000	29	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,704.00000	1,749	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			80.00000	72	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			926.00000	957	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			302.00000	281	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			272.00000	279	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,647.00000	1,602	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			165.00000	170	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,541.00000	2,493	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			105.00000	106	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,480.00000	3,430	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			61.00000	65	27.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.90	Put		4,437.00000	4,388	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,737.00000	3,788	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		12.00000	12	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,753.00000	2,804	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		28.00000	27	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,794.00000	1,839	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		70.00000	63	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		989.00000	1,021	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		264.00000	245	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		286.00000	294	21.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,562.00000	1,517	21.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		174.00000	178	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,449.00000	2,402	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		109.00000	111	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,385.00000	3,335	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		66.00000	70	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,342.00000	4,293	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,687.00000	3,739	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		13.00000	12	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,704.00000	2,755	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		29.00000	28	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,749.00000	1,794	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		74.00000	67	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		957.00000	989	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		283.00000	262	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		279.00000	286	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,605.00000	1,560	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		170.00000	174	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,495.00000	2,447	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		107.00000	109	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,433.00000	3,382	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		64.00000	67	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,389.00000	4,341	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,539.00000	3,591	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		15.00000	14	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,557.00000	2,608	20.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		32.00000	31	20.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,615.00000	1,660	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		91.00000	83	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		258.00000	265	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,734.00000	1,688	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		157.00000	161	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,633.00000	2,585	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		100.00000	102	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,576.00000	3,526	26.12	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	16.00	Call		57.00000	60	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,533.00000	4,483	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,589.00000	3,640	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		14.00000	13	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,606.00000	2,657	20.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		31.00000	30	20.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,659.00000	1,704	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		85.00000	78	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		896.00000	927	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		322.00000	300	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		265.00000	272	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,690.00000	1,645	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		161.00000	165	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,587.00000	2,539	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		103.00000	104	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,528.00000	3,478	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		59.00000	62	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,485.00000	4,436	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,786.00000	3,838	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		12.00000	11	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,802.00000	2,853	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		27.00000	26	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,839.00000	1,885	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		65.00000	58	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,021.00000	1,054	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		247.00000	227	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		294.00000	302	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,520.00000	1,475	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		178.00000	183	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,404.00000	2,357	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		112.00000	114	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,337.00000	3,287	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		69.00000	72	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,294.00000	4,246	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,836.00000	3,887	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		11.00000	11	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,851.00000	2,902	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		26.00000	25	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,885.00000	1,931	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		61.00000	54	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,054.00000	1,088	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		230.00000	211	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		302.00000	310	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,478.00000	1,434	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		183.00000	188	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.70	Put			2,359.00000	2,311	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			114.00000	116	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,290.00000	3,240	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			71.00000	75	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,247.00000	4,198	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,034.00000	4,084	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			9.00000	8	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,048.00000	3,098	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			23.00000	22	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,070.00000	2,120	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			46.00000	43	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,194.00000	1,237	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			169.00000	160	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			337.00000	347	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,313.00000	1,270	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			203.00000	207	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,179.00000	2,131	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			125.00000	127	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,100.00000	3,051	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			83.00000	84	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,058.00000	4,007	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,181.00000	4,232	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			7.00000	6	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,195.00000	3,246	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			20.00000	19	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,216.00000	2,266	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			41.00000	39	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,316.00000	1,359	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			141.00000	133	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			367.00000	378	19.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,193.00000	1,151	19.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			218.00000	222	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,043.00000	1,996	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			133.00000	136	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,959.00000	2,910	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			88.00000	89	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,913.00000	3,862	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			20.00000	21	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,845.00000	5,794	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			10.00000	10	29.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,836.00000	7,784	29.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			17.00000	19	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,993.00000	5,942	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			10.00000	10	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,985.00000	7,933	30.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.60	Call		3,935.00000	3,986	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		10.00000	10	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,949.00000	3,000	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		25.00000	24	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,977.00000	2,023	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		53.00000	47	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,122.00000	1,157	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		198.00000	181	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		193.00000	198	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,268.00000	2,222	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		77.00000	81	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,152.00000	4,104	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		17.00000	17	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,092.00000	6,041	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		9.00000	10	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,085.00000	8,033	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		16.00000	16	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,192.00000	6,140	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		8.00000	9	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,184.00000	8,132	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,687.00000	3,739	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		13.00000	12	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		15.00000	16	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,341.00000	6,289	27.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		8.00000	8	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,333.00000	8,282	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		15.00000	15	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,440.00000	6,389	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		7.00000	8	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,433.00000	8,381	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		14.00000	14	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,590.00000	6,538	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		6.00000	7	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,582.00000	8,530	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		14.00000	15	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,540.00000	6,488	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		7.00000	7	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,532.00000	8,481	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		16.00000	16	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,291.00000	6,239	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		8.00000	8	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,284.00000	8,232	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,083.00000	4,134	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		8.00000	7	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,097.00000	3,147	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 15/03/2010 Currency Future	8.45	Put		22.00000	21	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,119.00000	2,169	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		44.00000	42	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,234.00000	1,277	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		159.00000	150	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		208.00000	212	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,133.00000	2,086	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		84.00000	85	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,010.00000	3,959	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		18.00000	19	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,944.00000	5,893	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		10.00000	10	29.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,935.00000	7,883	29.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,132.00000	4,183	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		8.00000	6	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,146.00000	3,197	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		21.00000	20	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,167.00000	2,217	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		43.00000	41	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,275.00000	1,318	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		150.00000	141	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		213.00000	217	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,088.00000	2,041	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		86.00000	87	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,961.00000	3,910	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		19.00000	20	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,894.00000	5,844	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		10.00000	10	29.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,886.00000	7,834	29.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,984.00000	4,035	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		10.00000	9	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,998.00000	3,049	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		24.00000	23	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,024.00000	2,072	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		49.00000	45	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,158.00000	1,197	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		183.00000	170	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		198.00000	203	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,223.00000	2,176	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		80.00000	82	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,105.00000	4,056	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		17.00000	18	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,043.00000	5,991	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		9.00000	10	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,035.00000	7,983	30.12	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	17.75	Call			16.00000	16	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,241.00000	6,190	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			8.00000	9	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,234.00000	8,182	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			15.00000	15	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,490.00000	6,438	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			7.00000	7	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,483.00000	8,431	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			15.00000	15	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,391.00000	6,339	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			7.00000	8	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,383.00000	8,331	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,885.00000	3,937	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			11.00000	10	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,900.00000	2,951	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			26.00000	25	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,931.00000	1,977	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			57.00000	50	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,088.00000	1,122	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			213.00000	196	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			559.00000	578	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			685.00000	651	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			188.00000	193	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,313.00000	2,266	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			74.00000	78	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,200.00000	4,151	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			16.00000	17	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,142.00000	6,090	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			9.00000	9	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,134.00000	8,083	30.20	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.14600		249.28100		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			299.29500		300.51000		0.00	14,964,750.00	5	767.00
ALBI On 04/02/2010 Index Future			304.79300		306.03200		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.91600		128.09600		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.26500		130.44900		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			301.07700		302.27200		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			306.60750		307.82600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.40500		362.83700		0.00	0.00	0	3.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J153 On 31/08/2010 jSwap		7.80547	7.76567		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.53200	8.49000		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.14000	8.10000		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.37600	8.34100		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.62900	8.58300		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.57900	8.53800		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.56600	8.53100		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		6.86900	6.85700		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		6.87900	6.88100		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.02200	7.00000		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.34400	7.32600		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.63100	7.62400		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.53200	7.51900		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		7.75400	7.73500		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.35500	8.32000		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.48700	8.44600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		8.52500	8.48800		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		8.57600	8.53900		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod		7.12100	7.12600		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod		7.03100	7.04100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod		7.01300	7.02500		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod		7.13300	7.13500		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod		7.18100	7.18300		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future		289.51400	290.82800		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future		294.83200	296.17200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future				7.50000	7.41900		0.96	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			7.00000	5	0.92	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			744.00000	806	0.92	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.52500	7.42500		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			820.00000	694	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			249.00000	299	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.24800	8.18600		7.00	0.00	0	6,733.00
R157 On 05/11/2009 Bond Future	7.50	Call			349.00000	277	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,029.00000	4,283	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.31100	8.24600		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,242.00000	1,116	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,777.00000	3,979	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.33300	8.26300		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,270.00000	3,062	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,130.00000	2,260	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.31200	8.23700		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,385.00000	4,156	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,035.00000	2,152	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.81000	8.72900		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,992.00000	2,532	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,786.00000	3,117	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			128.00000	85	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,197.00000	13,945	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,368.00000	3,807	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,753.00000	1,982	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			293.00000	207	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,533.00000	11,238	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.85000	8.76600		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,377.00000	2,075	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,548.00000	8,057	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future				8.87200	8.78600		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,433.00000	5,933	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,406.00000	4,727	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future				8.87600	8.78600		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,394.00000	7,834	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,098.00000	4,391	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future				8.30900	8.24700		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			219.00000	170	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,384.00000	3,593	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future				8.36500	8.29900		6.50	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 04/02/2010 Bond Future	7.50	Call			595.00000	523	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,838.00000	4,028	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.38100		8.31000		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,457.00000	2,295	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,737.00000	1,845	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.35500		8.27900		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,799.00000	3,603	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,217.00000	1,297	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.74900		8.67700		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			173.00000	129	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,957.00000	7,310	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.81100		8.73600		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,565.00000	1,405	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,501.00000	4,744	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.84100		8.76200		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			4,032.00000	3,778	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,794.00000	2,954	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.84200		8.75900		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,327.00000	5,052	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,855.00000	3,003	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.74100		8.67000		12.28	0.00	0	2,517.00
R204 On 05/11/2009 Bond Future	7.50	Call			191.00000	143	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,613.00000	7,993	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.79300		8.71900		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,755.00000	1,578	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,889.00000	5,149	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.82100		8.74300		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,501.00000	4,221	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,026.00000	3,197	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.82400		8.74300		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,592.00000	5,290	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,766.00000	2,922	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.34700		8.28500		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			171.00000	133	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,898.00000	3,072	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.41300		8.34600		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			483.00000	425	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,270.00000	3,429	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.43900		8.36700		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,373.00000	2,230	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,209.00000	1,286	5.28	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			8.41600	8.33700		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		2,901.00000	2,743	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		1,011.00000	1,081	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.85800	8.76700		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call		152.00000	106	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		8,476.00000	8,991	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.90900	8.81400		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		1,728.00000	1,511	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		5,248.00000	5,607	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.94000	8.84100		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		5,207.00000	4,826	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		2,801.00000	3,011	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.94900	8.84600		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		6,303.00000	5,892	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		2,555.00000	2,749	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.86700	8.78500		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call		181.00000	127	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		7,170.00000	7,640	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.91500	8.83100		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,997.00000	1,766	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		4,120.00000	4,417	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.94200	8.85400		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		4,923.00000	4,567	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,504.00000	2,693	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.94700	8.85700		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		6,395.00000	6,016	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,558.00000	2,731	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.34300	8.26200		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	9.00	Call		6,609.00000	5,982	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		523.00000	604	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call		432.00000	314	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		7,631.00000	8,222	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		78.00000	50	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		12,586.00000	13,266	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		196.00000	134	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		9,987.00000	10,633	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		11,582.00000	10,885	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		71.00000	82	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.36400	8.28100		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		1,305.00000	1,110	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		8,657.00000	9,183	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
R209 On 04/02/2010 Bond Future	10.00	Call			13,349.00000	12,670	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			358.00000	400	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.36900		8.28400		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,638.00000	5,182	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,785.00000	4,067	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.36000		8.27300		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,689.00000	7,184	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,689.00000	3,940	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			297.26700		298.44500		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			302.72700		303.92900		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.57670		6.55420		17.02	164,417.50	25	240,943.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			98.00000	101	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			94.00000	75	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			98.00000	101	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			94.00000	75	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			79.00000	80	17.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			124.00000	104	17.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			63.00000	64	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			159.00000	137	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			51.00000	51	19.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			197.00000	174	19.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			33.00000	32	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			279.00000	255	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			41.00000	40	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			237.00000	213	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			33.00000	32	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			279.00000	255	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			63.00000	64	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			159.00000	137	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			129.00000	135	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			75.00000	59	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			203.00000	213	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			48.00000	36	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			203.00000	213	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			48.00000	36	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			285.00000	300	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			31.00000	23	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			243.00000	255	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			39.00000	29	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			164.00000	173	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			60.00000	46	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			164.00000	173	18.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.45	Put		60.00000	46	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		285.00000	300	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		31.00000	23	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		79.00000	80	17.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		124.00000	104	17.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		329.00000	345	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		25.00000	18	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		374.00000	391	23.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		20.00000	15	23.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		51.00000	51	19.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		197.00000	174	19.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		22.00000	21	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		368.00000	344	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		15.00000	14	24.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		461.00000	437	24.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		22.00000	21	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		368.00000	344	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		27.00000	26	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		323.00000	299	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		18.00000	17	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		414.00000	390	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		12.00000	11	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		508.00000	485	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		18.00000	17	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		414.00000	390	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		12.00000	11	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		508.00000	485	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		9.00000	8	26.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		605.00000	581	26.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		10.00000	9	25.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		556.00000	533	25.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		10.00000	9	25.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		556.00000	533	25.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		7.00000	7	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		653.00000	630	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		5.00000	5	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		751.00000	728	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		9.00000	8	26.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		605.00000	581	26.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		6.00000	6	27.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		702.00000	679	27.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		5.00000	5	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		751.00000	728	28.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		4.00000	4	30.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		850.00000	827	30.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.20	Call			7.00000	7	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			653.00000	630	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			4.00000	4	30.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			850.00000	827	30.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			3.00000	3	31.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			949.00000	926	31.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			5.00000	4	29.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			801.00000	777	29.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			4.00000	3	31.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			899.00000	876	31.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			3.00000	2	32.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			999.00000	976	32.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			374.00000	391	23.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			20.00000	15	23.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,804.00000	5,827	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,304.00000	4,327	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,804.00000	2,827	28.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	28.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,304.00000	1,327	34.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			0.00000	0	34.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			1.00000	1	43.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,697.00000	1,674	43.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	53.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,196.00000	3,173	53.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	59.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,696.00000	4,673	59.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	64.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,196.00000	6,173	64.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			6,004.00000	6,027	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,504.00000	4,527	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			3,004.00000	3,027	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,504.00000	1,527	33.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	33.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			1.00000	1	40.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,497.00000	1,474	40.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	52.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			2,996.00000	2,973	52.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	58.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,496.00000	4,473	58.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	63.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,996.00000	5,973	63.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,054.00000	6,077	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,554.00000	4,577	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,054.00000	3,077	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,554.00000	1,577	32.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	32.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		1.00000	1	39.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,447.00000	1,424	39.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	52.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,946.00000	2,923	52.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	58.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,446.00000	4,423	58.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	63.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,946.00000	5,923	63.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		515.00000	534	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		11.00000	8	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		421.00000	438	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		16.00000	12	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		758.00000	780	31.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		4.00000	3	31.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		660.00000	681	29.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		6.00000	4	29.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		563.00000	583	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		9.00000	6	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		467.00000	486	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		13.00000	10	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		709.00000	730	30.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		5.00000	4	30.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		611.00000	632	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		7.00000	5	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		467.00000	486	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		13.00000	10	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		611.00000	632	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		7.00000	5	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,254.00000	4,277	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,254.00000	3,277	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,254.00000	2,277	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,254.00000	1,277	34.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	34.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.30	Call			1.00000	1	44.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,747.00000	1,724	44.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	55.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,746.00000	3,723	55.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	62.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,746.00000	5,723	62.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	69.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,746.00000	7,723	69.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,204.00000	4,227	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,204.00000	3,227	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,204.00000	2,227	29.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	29.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,204.00000	1,227	35.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	0	35.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			1.00000	1	45.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,797.00000	1,774	45.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	55.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,796.00000	3,773	55.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	63.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,796.00000	5,773	63.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	69.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,796.00000	7,773	69.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,154.00000	4,177	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,154.00000	3,177	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,154.00000	2,177	29.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	29.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,155.00000	1,177	35.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			0.00000	0	35.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			1.00000	1	45.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,847.00000	1,824	45.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	56.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,846.00000	3,823	56.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	63.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,846.00000	5,823	63.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	70.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,846.00000	7,823	70.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,104.00000	4,127	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,104.00000	3,127	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,104.00000	2,127	29.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	29.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,105.00000	1,127	35.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	0	35.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		1.00000	1	46.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,896.00000	1,874	46.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	56.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,896.00000	3,873	56.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	63.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,896.00000	5,873	63.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	70.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,896.00000	7,873	70.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	56.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,896.00000	3,873	56.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	63.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,896.00000	5,873	63.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	70.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,896.00000	7,873	70.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,054.00000	4,077	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,054.00000	2,077	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,055.00000	1,077	36.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		1.00000	1	36.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		1.00000	1	47.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,946.00000	1,924	47.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	56.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,946.00000	3,923	56.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	70.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,946.00000	7,923	70.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		4,004.00000	4,027	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		2,004.00000	2,027	29.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		1,006.00000	1,028	36.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		2.00000	1	36.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		1.00000	1	48.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		1,996.00000	1,974	48.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	56.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		3,996.00000	3,973	56.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		7,996.00000	7,973	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,954.00000	3,977	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,954.00000	2,977	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,954.00000	1,977	30.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			956.00000	978	35.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			2.00000	1	35.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			1.00000	0	48.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,046.00000	2,024	48.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	56.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,046.00000	4,023	56.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	63.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,046.00000	6,023	63.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,046.00000	8,023	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,854.00000	3,877	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,854.00000	2,877	28.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	28.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,854.00000	1,877	30.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	30.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			857.00000	879	33.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			3.00000	2	33.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			0.00000	0	48.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			2,146.00000	2,124	48.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	57.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			4,146.00000	4,123	57.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	64.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			6,146.00000	6,123	64.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			8,146.00000	8,123	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,754.00000	3,777	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,754.00000	2,777	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,754.00000	1,777	31.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	31.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			0.00000	0	49.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,246.00000	2,224	49.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	57.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put			4,246.00000	4,223	57.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call			0.00000	0	64.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put			6,246.00000	6,223	64.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call			0.00000	0	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put			8,246.00000	8,223	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call			3,804.00000	3,827	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put			0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call			1,804.00000	1,827	31.14	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	4.75	Put		0.00000	0	31.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		808.00000	829	32.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		3.00000	2	32.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		0.00000	0	48.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,196.00000	2,174	48.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	57.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,196.00000	4,173	57.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,196.00000	8,173	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,904.00000	3,927	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	27.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,904.00000	2,927	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	27.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,904.00000	1,927	30.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	30.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		906.00000	928	34.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		2.00000	2	34.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		0.00000	0	48.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,096.00000	2,074	48.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	57.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,096.00000	4,073	57.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	64.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,096.00000	6,073	64.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	70.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,096.00000	8,073	70.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.63590	6.61260		17.68	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		257.00000	270	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		245.00000	234	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		237.00000	244	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		274.00000	258	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		200.00000	206	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		337.00000	320	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		218.00000	224	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		305.00000	288	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		169.00000	173	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		406.00000	387	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		169.00000	173	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		406.00000	387	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		184.00000	188	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		371.00000	353	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		184.00000	188	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		371.00000	353	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		155.00000	158	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		443.00000	422	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		284.00000	297	17.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.55	Put		221.00000	211	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		284.00000	297	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		221.00000	211	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		342.00000	356	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		179.00000	170	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		342.00000	356	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		179.00000	170	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		373.00000	387	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		160.00000	151	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		373.00000	387	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		160.00000	151	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		312.00000	325	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		199.00000	190	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		405.00000	420	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		143.00000	134	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		237.00000	244	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		274.00000	258	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		218.00000	224	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		305.00000	288	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		440.00000	455	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		127.00000	119	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		440.00000	455	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		127.00000	119	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		475.00000	491	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		112.00000	105	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		155.00000	158	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		443.00000	422	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		131.00000	133	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		518.00000	497	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		111.00000	111	19.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		598.00000	575	19.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		94.00000	93	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		681.00000	657	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		79.00000	78	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		767.00000	742	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		143.00000	145	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		480.00000	459	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		120.00000	121	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		558.00000	535	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		102.00000	102	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		639.00000	616	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		143.00000	145	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		480.00000	459	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		102.00000	102	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		639.00000	616	19.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.25	Call			86.00000	85	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			724.00000	699	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			120.00000	121	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			558.00000	535	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,763.00000	5,786	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,263.00000	4,286	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,763.00000	2,786	31.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	31.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,272.00000	1,295	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			9.00000	9	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			18.00000	15	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,755.00000	1,729	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			3.00000	3	29.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,241.00000	3,217	29.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			1.00000	1	35.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,738.00000	4,715	35.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	39.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,238.00000	6,215	39.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,013.00000	6,036	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,513.00000	4,536	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,013.00000	3,036	32.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	32.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,518.00000	1,541	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			6.00000	5	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			24.00000	21	23.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,512.00000	1,485	23.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			4.00000	4	29.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,992.00000	2,968	29.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			1.00000	1	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,489.00000	4,465	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	38.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,988.00000	5,965	38.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,063.00000	6,086	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,563.00000	4,586	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,063.00000	3,086	32.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,568.00000	1,591	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			5.00000	5	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			26.00000	23	23.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,463.00000	1,437	23.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	4	28.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,942.00000	2,918	28.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	34.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,439.00000	4,415	34.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	1	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,938.00000	5,915	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		589.00000	606	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		76.00000	70	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		512.00000	528	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		99.00000	92	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		755.00000	774	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		43.00000	38	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		670.00000	688	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		57.00000	52	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		550.00000	566	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		87.00000	80	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		512.00000	528	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		99.00000	92	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		629.00000	647	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		66.00000	61	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		405.00000	420	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		143.00000	134	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		712.00000	731	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		50.00000	45	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,263.00000	3,286	33.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	33.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,264.00000	2,287	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		2.00000	2	31.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,740.00000	3,716	31.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	37.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,738.00000	5,715	37.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	43.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,738.00000	7,714	43.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,163.00000	4,186	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,163.00000	3,186	33.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	33.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,164.00000	2,187	28.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	28.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,174.00000	1,197	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		12.00000	11	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		16.00000	13	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,853.00000	1,827	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.45	Call			2.00000	2	32.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,839.00000	3,816	32.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	38.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,838.00000	5,815	38.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	44.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,838.00000	7,814	44.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,113.00000	4,136	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,113.00000	3,136	33.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	33.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,114.00000	2,137	28.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			2.00000	1	28.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,125.00000	1,148	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			13.00000	12	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			15.00000	12	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,902.00000	1,876	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			2.00000	2	32.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,889.00000	3,866	32.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	1	38.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,888.00000	5,865	38.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	44.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,888.00000	7,864	44.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,063.00000	4,086	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,064.00000	2,087	27.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			2.00000	2	27.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,077.00000	1,099	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			14.00000	13	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			14.00000	11	25.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,951.00000	1,926	25.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			2.00000	2	32.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,939.00000	3,916	32.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	44.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,938.00000	7,914	44.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,013.00000	4,036	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,015.00000	2,038	27.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			2.00000	2	27.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,028.00000	1,050	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			16.00000	15	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			13.00000	11	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,001.00000	1,975	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			2.00000	2	32.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,989.00000	3,966	32.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	44.46	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	14.60	Put		7,988.00000	7,964	44.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,963.00000	3,986	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,963.00000	2,986	32.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,965.00000	1,988	27.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	27.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		981.00000	1,002	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		19.00000	16	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		12.00000	10	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,050.00000	2,024	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		2.00000	2	33.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,039.00000	4,016	33.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	38.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,038.00000	6,015	38.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	44.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,038.00000	8,014	44.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,213.00000	4,236	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,213.00000	3,236	33.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	33.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,214.00000	2,237	28.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	28.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,223.00000	1,246	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		10.00000	10	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		17.00000	14	24.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,804.00000	1,778	24.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		2.00000	2	32.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,790.00000	3,766	32.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	37.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,788.00000	5,765	37.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	43.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,788.00000	7,764	43.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,913.00000	3,936	36.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	36.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,913.00000	2,936	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,915.00000	1,938	26.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	2	26.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		935.00000	955	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		22.00000	19	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		12.00000	9	25.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,099.00000	2,074	25.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		2.00000	2	33.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,089.00000	4,066	33.18	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	12.70	Call			0.00000	0	38.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			6,088.00000	6,065	38.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	44.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,088.00000	8,064	44.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,863.00000	3,886	36.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	36.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,863.00000	2,886	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,865.00000	1,888	26.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			3.00000	3	26.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			889.00000	909	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			27.00000	23	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			11.00000	9	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,148.00000	2,123	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			2.00000	2	33.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,139.00000	4,116	33.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	38.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,138.00000	6,115	38.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	44.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,138.00000	8,114	44.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,713.00000	3,736	36.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	36.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,713.00000	2,736	31.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	31.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,716.00000	1,739	25.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			4.00000	3	25.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			9.00000	7	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,296.00000	2,272	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			1.00000	1	33.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,289.00000	4,266	33.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	39.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,288.00000	6,265	39.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	44.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,288.00000	8,264	44.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,813.00000	3,836	36.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	36.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,813.00000	2,836	31.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	31.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,816.00000	1,839	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			3.00000	3	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			844.00000	863	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			31.00000	28	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			10.00000	8	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,198.00000	2,172	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			2.00000	2	33.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,189.00000	4,166	33.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	39.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,188.00000	6,165	39.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	44.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,188.00000	8,164	44.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,763.00000	3,786	36.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	36.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,766.00000	1,789	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		799.00000	818	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		37.00000	33	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		10.00000	8	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,247.00000	2,222	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		2.00000	1	33.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,239.00000	4,216	33.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	44.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,238.00000	8,214	44.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.68150	6.66020		18.17	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		359.00000	368	18.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		349.00000	336	18.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		340.00000	346	18.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		379.00000	364	18.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		304.00000	309	18.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		444.00000	428	18.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		321.00000	327	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		411.00000	396	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		304.00000	309	18.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		444.00000	428	18.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		273.00000	277	18.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		512.00000	496	18.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		288.00000	293	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		478.00000	461	18.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		258.00000	262	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		548.00000	531	19.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		382.00000	391	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		321.00000	309	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		405.00000	415	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		295.00000	284	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		431.00000	441	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		270.00000	259	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		457.00000	468	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		247.00000	236	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		340.00000	346	18.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		379.00000	364	18.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		382.00000	391	17.98	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.60	Put		321.00000	309	17.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		484.00000	495	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		224.00000	214	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		543.00000	555	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		183.00000	174	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		245.00000	249	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		585.00000	567	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		220.00000	223	19.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		660.00000	642	19.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		607.00000	620	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		146.00000	138	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		640.00000	654	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		130.00000	123	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		574.00000	587	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		164.00000	155	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		513.00000	525	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		203.00000	193	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		711.00000	726	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		101.00000	95	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		749.00000	764	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		88.00000	82	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		675.00000	690	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		115.00000	108	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		607.00000	620	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		146.00000	138	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		543.00000	555	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		183.00000	174	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,260.00000	4,282	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,260.00000	3,282	31.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	31.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,265.00000	2,286	25.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,280.00000	1,302	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		20.00000	20	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		70.00000	70	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,810.00000	1,788	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		8.00000	9	27.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,748.00000	3,727	27.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	2	31.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,742.00000	5,721	31.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	35.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,741.00000	7,719	35.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,160.00000	4,182	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,161.00000	3,182	30.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	1	30.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,166.00000	2,187	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			6.00000	6	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,183.00000	1,205	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			23.00000	23	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			65.00000	65	25.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,905.00000	1,884	25.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			8.00000	8	27.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,847.00000	3,826	27.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			2.00000	2	31.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,842.00000	5,821	31.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	35.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,841.00000	7,819	35.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,110.00000	4,132	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,111.00000	3,132	30.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			1.00000	1	30.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,117.00000	2,138	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			6.00000	6	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,135.00000	1,157	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			25.00000	25	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			63.00000	63	25.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,953.00000	1,931	25.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			7.00000	7	27.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,897.00000	3,876	27.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			2.00000	2	31.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,892.00000	5,871	31.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	1	35.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,891.00000	7,869	35.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,060.00000	4,082	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,061.00000	3,082	30.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	1	30.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,067.00000	2,088	24.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			7.00000	7	24.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,087.00000	1,108	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			27.00000	27	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			61.00000	61	25.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,001.00000	1,979	25.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			7.00000	7	27.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,947.00000	3,925	27.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			2.00000	2	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,942.00000	5,921	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	35.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,941.00000	7,919	35.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,087.00000	1,108	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		27.00000	27	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,960.00000	3,982	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,962.00000	2,983	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,968.00000	1,989	23.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		8.00000	8	23.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		995.00000	1,013	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		34.00000	31	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		56.00000	57	26.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,096.00000	2,076	26.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		6.00000	6	27.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,046.00000	4,025	27.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		2.00000	2	32.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,042.00000	6,021	32.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,041.00000	8,019	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,010.00000	4,032	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,011.00000	3,033	30.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	30.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,018.00000	2,039	24.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		8.00000	7	24.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,039.00000	1,060	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		29.00000	29	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		59.00000	59	26.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,049.00000	2,027	26.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		6.00000	7	27.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,996.00000	3,975	27.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		2.00000	2	32.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,992.00000	5,971	32.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	35.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,991.00000	7,969	35.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,210.00000	4,232	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,210.00000	3,232	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	1	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,216.00000	2,237	25.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	25.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,232.00000	1,253	18.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		22.00000	22	18.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		68.00000	67	25.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,858.00000	1,836	25.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.45	Call			8.00000	8	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,798.00000	3,777	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			2.00000	2	31.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,792.00000	5,771	31.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	35.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,791.00000	7,769	35.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			3,910.00000	3,932	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			2,912.00000	2,933	29.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			1.00000	1	29.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			1,919.00000	1,940	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			9.00000	8	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			951.00000	969	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			41.00000	37	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			53.00000	54	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,143.00000	2,123	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			6.00000	6	28.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			4,096.00000	4,075	28.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			2.00000	2	32.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			6,092.00000	6,071	32.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			1.00000	1	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			8,091.00000	8,069	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,810.00000	3,832	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,812.00000	2,833	29.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			2.00000	2	29.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,820.00000	1,841	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			10.00000	10	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			867.00000	884	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			57.00000	52	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			47.00000	48	26.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,237.00000	2,217	26.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			6.00000	6	28.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,195.00000	4,174	28.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			2.00000	2	32.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,192.00000	6,171	32.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			1.00000	1	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,191.00000	8,169	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,710.00000	3,732	32.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	32.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,712.00000	2,734	28.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			2.00000	2	28.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,721.00000	1,742	21.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			11.00000	11	21.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			787.00000	803	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
ZAAD On 15/03/2010 Currency Future	5.95	Put		77.00000	71	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		42.00000	43	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,332.00000	2,312	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		5.00000	5	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,295.00000	4,274	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		2.00000	2	32.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,292.00000	6,270	32.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,290.00000	8,269	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,760.00000	3,782	32.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	32.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,762.00000	2,783	28.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,771.00000	1,792	22.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		10.00000	10	22.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		826.00000	843	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		66.00000	61	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		45.00000	46	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,285.00000	2,264	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		5.00000	5	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,245.00000	4,224	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		2.00000	2	32.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,242.00000	6,220	32.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		1.00000	1	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,241.00000	8,219	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,860.00000	3,882	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,862.00000	2,883	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		2.00000	2	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,869.00000	1,890	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		9.00000	9	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		909.00000	926	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		48.00000	44	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		50.00000	51	26.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,190.00000	2,170	26.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		6.00000	6	28.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,146.00000	4,124	28.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	32.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,142.00000	6,121	32.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,141.00000	8,119	35.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for Derivatives:</b>							<b>92,160,938.10</b>	<b>8,648</b>	<b>1,215,119.00</b>

**Grand Total:** 92,160,938.10 8,648 1,215,119.00