



# Daily MTM Report

Daily summary for 03/09/2009

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			7.36600	7.38000			0.00	0	0.00
R155 On 31/08/2011 Bond			7.41500	7.47000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.12500	8.23000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.72000	8.83000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.19500	8.29000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.62500	8.74000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.63500	8.75000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.23000	8.32000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.76500	8.87000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.77000	8.88000			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			8.27000	8.38500			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			7.76670	7.86580		18.19	7,285,164.60	938	277,719.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		112.00000	67	19.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		96.00000	151	19.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		142.00000	85	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		76.00000	118	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		176.00000	106	18.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		60.00000	90	18.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		22.00000	12	22.56	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		357.00000	445	22.56	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		90.00000	53	19.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		124.00000	186	19.64	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		58.00000	32	20.61	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		192.00000	266	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		72.00000	41	20.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		156.00000	225	20.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		3.00000	2	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		738.00000	835	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		36.00000	20	21.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		270.00000	353	21.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		28.00000	15	22.07	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		313.00000	398	22.07	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		46.00000	25	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		230.00000	308	21.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		294.00000	209	19.75	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		28.00000	42	19.75	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		142.00000	85	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		76.00000	118	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		72.00000	41	20.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		156.00000	225	20.13	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		428.00000	335	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		12.00000	18	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		18.00000	9	23.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		402.00000	492	23.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		382.00000	291	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		16.00000	24	20.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.30	Call			14.00000	7	23.53	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			448.00000	540	23.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			2.00000	1	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			836.00000	934	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			11.00000	6	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			495.00000	589	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			9.00000	4	24.50	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			543.00000	638	24.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			1.00000	0	29.84	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,085.00000	1,184	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			7.00000	3	24.98	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			591.00000	687	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			5.00000	3	25.47	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			640.00000	736	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			620.00000	522	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			4.00000	6	23.39	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			2.00000	1	27.90	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			886.00000	984	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			7.00000	3	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			591.00000	687	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			3.00000	1	26.93	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			787.00000	885	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			1.00000	1	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			936.00000	1,034	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			2.00000	1	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			836.00000	934	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			4.00000	2	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			688.00000	785	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			1.00000	0	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,035.00000	1,134	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			1.00000	0	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,185.00000	1,284	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,334.00000	1,433	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,434.00000	1,533	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,534.00000	1,633	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,484.00000	1,583	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	35.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,784.00000	1,883	35.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	41.91	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,534.00000	2,633	41.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	37.13	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	9.80	Put			1,934.00000	2,033	37.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	39.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,184.00000	2,283	39.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	37.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,984.00000	2,083	37.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,834.00000	1,933	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			0.00000	0	36.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,884.00000	1,983	36.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	37.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,034.00000	2,133	37.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	0	37.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			2,034.00000	2,133	37.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			0.00000	0	40.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,384.00000	2,483	40.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	41.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,434.00000	2,533	41.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	41.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,484.00000	2,583	41.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	41.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,484.00000	2,583	41.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	0	42.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,634.00000	2,733	42.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	44.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,834.00000	2,933	44.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	45.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			3,084.00000	3,183	45.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	54.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,134.00000	5,233	54.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	45.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,984.00000	3,083	45.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	44.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,934.00000	3,033	44.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	44.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,884.00000	2,983	44.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			0.00000	0	42.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,584.00000	2,683	42.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	40.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,334.00000	2,433	40.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	43.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,734.00000	2,833	43.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	43.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,784.00000	2,883	43.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	39.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,234.00000	2,333	39.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	38.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,084.00000	2,183	38.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	39.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,284.00000	2,383	39.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	43.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,684.00000	2,783	43.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	43.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,734.00000	2,833	43.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	45.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,984.00000	3,083	45.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	43.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,684.00000	2,783	43.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	41.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,434.00000	2,533	41.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	40.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,334.00000	2,433	40.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	38.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,134.00000	2,233	38.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	47.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,434.00000	3,533	47.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	35.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,734.00000	1,833	35.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,834.00000	1,933	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	37.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,934.00000	2,033	37.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	41.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,534.00000	2,633	41.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	35.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,684.00000	1,783	35.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	35.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,784.00000	1,883	35.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	34.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,634.00000	1,733	34.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	39.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,234.00000	2,333	39.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	45.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,034.00000	3,133	45.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	45.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,134.00000	3,233	45.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	39.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,284.00000	2,383	39.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	46.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,184.00000	3,283	46.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	46.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,284.00000	3,383	46.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	44.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,934.00000	3,033	44.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	46.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,184.00000	3,283	46.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	46.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,384.00000	3,483	46.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	45.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,034.00000	3,133	45.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	46.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,234.00000	3,333	46.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	39.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,184.00000	2,283	39.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	46.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,234.00000	3,333	46.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	46.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,334.00000	3,433	46.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	43.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,784.00000	2,883	43.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	46.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,284.00000	3,383	46.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	47.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,484.00000	3,583	47.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			0.00000	0	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,285.00000	1,383	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,584.00000	1,683	34.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	35.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,684.00000	1,783	35.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,235.00000	1,334	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,534.00000	1,633	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			0.00000	0	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,384.00000	1,483	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,584.00000	1,683	34.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	37.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,984.00000	2,083	37.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	38.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,084.00000	2,183	38.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,334.00000	1,433	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	35.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,734.00000	1,833	35.54	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	9.05	Call			1.00000	0	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,185.00000	1,284	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			1.00000	0	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,135.00000	1,234	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,235.00000	1,334	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,466.00000	4,367	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,966.00000	2,867	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,466.00000	1,367	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,534.00000	4,633	51.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,034.00000	6,133	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,534.00000	7,633	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,666.00000	4,567	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,166.00000	3,067	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,666.00000	1,567	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			213.00000	137	18.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			47.00000	70	18.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	50.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,334.00000	4,433	50.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	57.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,834.00000	5,933	57.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,334.00000	7,433	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,716.00000	4,617	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,216.00000	3,117	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,716.00000	1,617	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			252.00000	171	19.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			37.00000	55	19.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	50.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,284.00000	4,383	50.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	57.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,784.00000	5,883	57.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	57.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.15	Put		7,284.00000	7,383	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		1.00000	1	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		985.00000	1,084	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		0.00000	0	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,484.00000	1,583	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		966.00000	867	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		1.00000	1	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		475.00000	380	21.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		9.00000	14	21.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,166.00000	1,067	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		0.00000	0	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		669.00000	571	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		3.00000	4	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,216.00000	1,117	28.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		0.00000	0	28.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		718.00000	620	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		2.00000	3	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,266.00000	1,167	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		0.00000	0	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		767.00000	669	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		2.00000	2	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	48.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,734.00000	3,833	48.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	52.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,734.00000	4,833	52.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	48.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,834.00000	3,933	48.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	53.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,834.00000	4,933	53.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,116.00000	1,017	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		0.00000	0	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	49.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,884.00000	3,983	49.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	53.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,884.00000	4,983	53.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,066.00000	967	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		0.00000	0	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		571.00000	474	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		5.00000	8	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	49.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,934.00000	4,033	49.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	53.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,934.00000	5,033	53.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	48.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,784.00000	3,883	48.60	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	52.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,784.00000	4,883	52.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,366.00000	1,267	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			867.00000	768	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			1.00000	1	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	47.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,634.00000	3,733	47.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	52.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,634.00000	4,733	52.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,416.00000	1,317	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			916.00000	818	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	1	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	47.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,584.00000	3,683	47.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	52.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,584.00000	4,683	52.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,566.00000	1,467	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,434.00000	4,533	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,616.00000	1,517	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,384.00000	4,483	51.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,516.00000	1,417	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,016.00000	917	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			0.00000	0	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			523.00000	427	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			7.00000	10	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,484.00000	4,583	51.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,966.00000	1,867	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	49.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,034.00000	4,133	49.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,016.00000	1,917	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			1.00000	1	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			985.00000	1,084	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	49.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,984.00000	4,083	49.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,016.00000	3,917	24.92	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 14/09/2009 Currency Future	3.85	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,016.00000	2,917	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,984.00000	6,083	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,916.00000	3,817	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,916.00000	2,817	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,916.00000	1,817	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			916.00000	818	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	1	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,084.00000	6,183	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,866.00000	3,767	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,866.00000	2,767	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,866.00000	1,767	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,134.00000	6,233	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,766.00000	3,667	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,766.00000	2,667	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,766.00000	1,667	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,234.00000	6,333	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,616.00000	3,517	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,616.00000	2,517	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,384.00000	6,483	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,566.00000	3,467	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,566.00000	2,467	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,434.00000	6,533	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,466.00000	3,367	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	24.92	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 14/09/2009 Currency Future	5.40	Call			2,466.00000	2,367	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	47.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,534.00000	3,633	47.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	53.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,034.00000	5,133	53.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,534.00000	6,633	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,516.00000	3,417	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,516.00000	2,417	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	53.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,984.00000	5,083	53.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,484.00000	6,583	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,666.00000	3,567	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,666.00000	2,567	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,334.00000	6,433	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,966.00000	3,867	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,066.00000	3,967	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,066.00000	2,967	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,066.00000	1,967	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,066.00000	967	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,934.00000	6,033	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,116.00000	4,017	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,116.00000	3,017	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,116.00000	2,017	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,884.00000	5,983	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,816.00000	3,717	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,816.00000	2,717	24.92	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 14/09/2009 Currency Future	5.05	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			1,816.00000	1,717	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			817.00000	718	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			1.00000	2	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	52.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			4,684.00000	4,783	52.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			6,184.00000	6,283	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			3,716.00000	3,617	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			2,716.00000	2,617	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			6,284.00000	6,383	57.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.89920		8.00000		19.24	14,250,156.80	1,804	105,396.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			491.00000	422	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	223	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			461.00000	394	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			211.00000	245	19.05	24,500,000.00	100	100.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			378.00000	320	19.24	32,000,000.00	100	100.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			278.00000	321	19.24	32,100,000.00	100	100.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			329.00000	282	19.70	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			329.00000	383	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			309.00000	265	19.93	26,500,000.00	100	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			359.00000	416	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			242.00000	206	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			492.00000	557	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			84.00000	71	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,284.00000	1,372	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			353.00000	300	19.47	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			303.00000	351	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			215.00000	183	21.29	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			565.00000	633	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			353.00000	300	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			303.00000	351	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			291.00000	249	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			391.00000	450	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			258.00000	220	20.61	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			458.00000	520	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			258.00000	220	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			458.00000	520	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			2.00000	1	32.48	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,002.00000	5,102	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			24.00000	17	29.32	0.00	0	260.00

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	10.55	Put		2,574.00000	2,668	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		5.00000	2	31.78	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,305.00000	4,403	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		45.00000	38	28.32	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,945.00000	2,039	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		309.00000	265	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		359.00000	416	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		736.00000	650	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		86.00000	100	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		404.00000	344	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		254.00000	294	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		128.00000	108	23.33	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		928.00000	1,009	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		143.00000	121	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		843.00000	921	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		274.00000	234	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		424.00000	484	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		228.00000	194	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		528.00000	595	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		202.00000	172	21.51	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		602.00000	673	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		180.00000	152	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		680.00000	753	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		170.00000	144	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		720.00000	794	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		191.00000	162	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		641.00000	713	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		228.00000	194	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		528.00000	595	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		191.00000	162	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		641.00000	713	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		215.00000	183	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		565.00000	633	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		63.00000	53	26.50	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,563.00000	1,654	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		170.00000	144	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		720.00000	794	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		160.00000	135	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		760.00000	836	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		160.00000	135	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		760.00000	836	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		135.00000	114	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		885.00000	965	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		151.00000	128	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		801.00000	879	22.65	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 14/12/2009 Currency Future	7.40	Call			697.00000	613	18.60	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			97.00000	114	18.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			115.00000	97	23.78	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,015.00000	1,097	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			109.00000	92	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,059.00000	1,142	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			115.00000	97	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,015.00000	1,097	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			121.00000	102	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			971.00000	1,053	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			143.00000	121	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			843.00000	921	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			103.00000	87	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,103.00000	1,188	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			88.00000	74	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,238.00000	1,325	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			76.00000	64	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,376.00000	1,465	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			69.00000	58	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,469.00000	1,559	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			66.00000	56	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,516.00000	1,606	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			76.00000	64	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,376.00000	1,465	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			60.00000	51	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,610.00000	1,702	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			66.00000	56	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,516.00000	1,606	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			49.00000	41	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,849.00000	1,942	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			36.00000	28	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,186.00000	2,279	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			42.00000	34	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,042.00000	2,134	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			47.00000	40	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,897.00000	1,990	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			47.00000	40	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,897.00000	1,990	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			40.00000	32	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,090.00000	2,182	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			29.00000	22	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,379.00000	2,473	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			26.00000	19	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,476.00000	2,570	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			25.00000	18	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,525.00000	2,619	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		23.00000	16	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,623.00000	2,717	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		19.00000	13	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,819.00000	2,913	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		15.00000	9	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,065.00000	3,160	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		16.00000	10	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,016.00000	3,111	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		17.00000	11	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,917.00000	3,012	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		31.00000	23	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,331.00000	2,424	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		28.00000	20	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,428.00000	2,521	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		22.00000	15	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,672.00000	2,766	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		20.00000	13	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,770.00000	2,864	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		19.00000	13	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,819.00000	2,913	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		34.00000	26	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,234.00000	2,327	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		38.00000	30	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,138.00000	2,230	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		24.00000	17	29.32	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,574.00000	2,668	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		21.00000	14	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,721.00000	2,815	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		38.00000	30	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,138.00000	2,230	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		14.00000	8	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,164.00000	3,259	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		14.00000	9	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,114.00000	3,210	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		12.00000	7	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,312.00000	3,408	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		13.00000	8	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,213.00000	3,309	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		5.00000	2	31.78	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,305.00000	4,403	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		9.00000	5	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,609.00000	3,706	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		10.00000	6	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,510.00000	3,606	30.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.00	Call			7.00000	3	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,007.00000	4,104	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			4.00000	2	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,404.00000	4,503	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			2.00000	1	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,802.00000	4,902	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			1.00000	1	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,201.00000	5,302	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			7.00000	4	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,907.00000	4,004	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			3.00000	1	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,703.00000	4,802	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			2.00000	1	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,102.00000	5,202	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			93.00000	78	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,193.00000	1,279	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			53.00000	45	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,753.00000	1,845	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			6.00000	3	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,106.00000	4,204	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			1.00000	1	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,301.00000	5,401	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			58.00000	49	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,658.00000	1,749	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			34.00000	26	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,234.00000	2,327	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			11.00000	6	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,411.00000	3,507	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			3.00000	1	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,603.00000	4,702	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			128.00000	108	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			928.00000	1,009	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			8.00000	4	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,808.00000	3,905	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			1.00000	0	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,601.00000	5,701	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			4.00000	2	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,504.00000	4,602	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			2.00000	1	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,102.00000	5,202	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			1.00000	0	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,701.00000	5,801	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			9.00000	4	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,709.00000	3,805	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			2.00000	1	32.38	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,902.00000	5,002	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			1.00000	1	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,501.00000	5,601	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			5.00000	2	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,205.00000	4,303	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			2.00000	1	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,802.00000	4,902	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			1.00000	1	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,401.00000	5,501	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			73.00000	61	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,423.00000	1,512	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			43.00000	36	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,993.00000	2,087	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			8.00000	4	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,758.00000	3,855	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			4.00000	2	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,354.00000	4,453	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			2.00000	1	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,952.00000	5,052	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			1.00000	0	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,551.00000	5,651	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			8.00000	4	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,808.00000	3,905	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			80.00000	67	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,330.00000	1,418	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			15.00000	9	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,065.00000	3,160	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			9.00000	5	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,659.00000	3,755	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			5.00000	2	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,255.00000	4,353	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			2.00000	1	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,852.00000	4,952	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			93.00000	78	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,193.00000	1,279	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			6.00000	3	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,106.00000	4,204	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			51.00000	43	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,801.00000	1,894	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			16.00000	10	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,966.00000	3,061	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			10.00000	5	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,560.00000	3,656	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			6.00000	3	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,156.00000	4,253	31.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.25	Call			1.00000	1	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,251.00000	5,351	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			12.00000	7	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,312.00000	3,408	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			523.00000	450	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			173.00000	201	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			121.00000	102	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			971.00000	1,053	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			13.00000	7	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,263.00000	3,358	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			8.00000	4	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,858.00000	3,955	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			555.00000	480	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			155.00000	181	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			84.00000	71	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,284.00000	1,372	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			12.00000	7	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,362.00000	3,457	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			7.00000	3	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,957.00000	4,054	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			3.00000	2	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,553.00000	4,652	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			1.00000	0	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,751.00000	5,851	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			7.00000	4	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,907.00000	4,004	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,900.00000	6,001	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			1.00000	0	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,801.00000	5,901	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			8.00000	4	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,858.00000	3,955	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			4.00000	2	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,454.00000	4,553	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			1.00000	0	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,651.00000	5,751	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,000.00000	6,101	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			491.00000	422	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	223	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			9.00000	5	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,659.00000	3,755	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			2.00000	1	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,852.00000	4,952	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	33.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.05	Put		6,050.00000	6,151	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		1.00000	1	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,451.00000	5,551	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,351.00000	5,451	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		815.00000	726	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		65.00000	76	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		151.00000	128	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		801.00000	879	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		3.00000	1	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,653.00000	4,752	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		2.00000	1	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,052.00000	5,152	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		857.00000	765	18.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		57.00000	66	18.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		589.00000	512	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		139.00000	163	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		109.00000	92	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,059.00000	1,142	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		18.00000	12	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,868.00000	2,963	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		10.00000	5	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,560.00000	3,656	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,351.00000	5,451	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		775.00000	687	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		75.00000	88	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,125.00000	1,023	17.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		25.00000	24	17.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		491.00000	422	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		191.00000	223	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,172.00000	1,071	18.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		22.00000	22	18.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		36.00000	28	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,186.00000	2,279	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,077.00000	978	18.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		27.00000	29	18.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		461.00000	394	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		211.00000	245	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		32.00000	25	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,282.00000	2,375	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		4.00000	2	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,354.00000	4,453	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,077.00000	978	18.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		27.00000	29	18.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,220.00000	1,119	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			20.00000	20	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,450.00000	4,349	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,951.00000	2,850	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,462.00000	1,361	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			12.00000	11	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,550.00000	7,651	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,700.00000	4,599	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,200.00000	3,099	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,707.00000	1,606	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			7.00000	7	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			432.00000	368	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			232.00000	269	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,300.00000	7,401	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			3.00000	1	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,653.00000	4,752	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,000.00000	2,900	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,004.00000	1,903	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	3	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,030.00000	934	18.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			30.00000	35	18.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,202.00000	2,101	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			2.00000	2	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,600.00000	6,701	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,150.00000	7,251	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,250.00000	3,149	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,252.00000	2,151	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			2.00000	2	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,268.00000	1,167	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			18.00000	18	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,250.00000	7,351	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,150.00000	3,050	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,153.00000	2,052	23.93	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	5.85	Put			3.00000	3	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,350.00000	7,451	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,100.00000	3,000	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			2,103.00000	2,002	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			3.00000	3	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,400.00000	7,501	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,350.00000	3,249	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,352.00000	2,251	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,365.00000	1,263	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			15.00000	14	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,400.00000	3,299	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,402.00000	2,301	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,413.00000	1,312	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			13.00000	13	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,100.00000	7,201	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,550.00000	3,449	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,551.00000	2,450	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,559.00000	1,458	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			9.00000	9	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			660.00000	578	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			110.00000	129	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			43.00000	36	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,993.00000	2,087	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,950.00000	7,051	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,650.00000	3,549	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,651.00000	2,550	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,658.00000	1,557	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			8.00000	7	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,850.00000	6,951	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,700.00000	3,599	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,701.00000	2,600	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,800.00000	6,901	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,750.00000	3,649	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,751.00000	2,650	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,756.00000	1,655	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			6.00000	6	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,750.00000	6,851	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,600.00000	3,499	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,601.00000	2,500	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,608.00000	1,507	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			8.00000	8	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,900.00000	7,001	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,950.00000	3,849	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,954.00000	1,853	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			4.00000	4	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			986.00000	891	18.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			36.00000	41	18.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,550.00000	6,651	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,050.00000	3,949	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,050.00000	2,950	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,053.00000	1,952	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			3.00000	3	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			11.00000	6	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,461.00000	3,557	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,450.00000	6,551	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,950.00000	6,051	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,950.00000	8,051	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			6.00000	3	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,056.00000	4,154	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	37.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,050.00000	8,151	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,850.00000	3,749	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,851.00000	2,750	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,855.00000	1,754	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			5.00000	5	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			899.00000	806	18.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			49.00000	57	18.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,150.00000	6,251	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,150.00000	8,251	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,250.00000	6,351	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,250.00000	8,351	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,800.00000	3,699	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,801.00000	2,700	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,805.00000	1,705	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			5.00000	5	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			857.00000	765	18.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			57.00000	66	18.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,200.00000	6,301	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,200.00000	8,301	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,400.00000	6,501	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,400.00000	8,501	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,450.00000	8,551	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,500.00000	3,399	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,501.00000	2,400	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,511.00000	1,409	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			11.00000	10	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			624.00000	544	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			124.00000	145	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,500.00000	6,601	34.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,500.00000	8,601	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,300.00000	6,401	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,300.00000	8,401	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			4,000.00000	3,899	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,000.00000	8,101	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			4,150.00000	4,049	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			1.00000	0	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			5,851.00000	5,951	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			7,850.00000	7,951	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,900.00000	3,799	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,901.00000	2,800	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			1.00000	1	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,904.00000	1,804	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			4.00000	4	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			942.00000	848	18.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			42.00000	49	18.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,100.00000	6,201	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,100.00000	8,201	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			4,100.00000	3,999	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			7,900.00000	8,001	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,350.00000	6,451	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,350.00000	8,451	37.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.02790		8.13170		19.77	0.00	0	3,173.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			724.00000	649	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			243.00000	272	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			466.00000	417	20.30	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			484.00000	540	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			396.00000	354	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			614.00000	676	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			155.00000	140	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,673.00000	1,762	25.66	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.05	Call			511.00000	454	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			429.00000	476	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			488.00000	435	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			456.00000	507	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			534.00000	473	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			402.00000	445	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			447.00000	400	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			516.00000	573	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			365.00000	327	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			684.00000	749	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			380.00000	340	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			649.00000	712	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			351.00000	314	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			719.00000	786	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			412.00000	369	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			581.00000	641	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			69.00000	62	29.63	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,987.00000	3,084	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			216.00000	193	23.87	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,234.00000	1,316	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			429.00000	384	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			548.00000	606	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			39.00000	33	32.54	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,207.00000	4,305	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			338.00000	302	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			756.00000	824	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			137.00000	125	26.37	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,856.00000	1,947	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			312.00000	279	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			831.00000	901	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			325.00000	290	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			793.00000	862	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			300.00000	269	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			869.00000	941	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			289.00000	259	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			907.00000	981	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			258.00000	231	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,027.00000	1,103	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			232.00000	207	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,150.00000	1,230	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			249.00000	223	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,067.00000	1,145	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			268.00000	240	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			986.00000	1,062	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			195.00000	175	24.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,363.00000	1,447	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		182.00000	164	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,450.00000	1,536	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		165.00000	149	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,583.00000	1,671	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		176.00000	158	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,494.00000	1,581	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		155.00000	140	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,673.00000	1,762	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		55.00000	49	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,424.00000	3,521	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		160.00000	144	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,628.00000	1,716	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		134.00000	121	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,902.00000	1,993	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		123.00000	111	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,041.00000	2,133	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		106.00000	95	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,274.00000	2,367	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		119.00000	107	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,088.00000	2,179	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		130.00000	118	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,948.00000	2,040	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		130.00000	118	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,948.00000	2,040	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		116.00000	104	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,135.00000	2,226	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		116.00000	104	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,135.00000	2,226	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		94.00000	84	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,462.00000	2,556	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		91.00000	81	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,509.00000	2,603	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		97.00000	86	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,415.00000	2,508	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		88.00000	79	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,557.00000	2,651	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		81.00000	72	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,700.00000	2,795	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		71.00000	63	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,939.00000	3,035	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		62.00000	56	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,181.00000	3,278	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		64.00000	57	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,132.00000	3,229	30.01	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 15/03/2010 Currency Future	11.10	Call		67.00000	60	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,036.00000	3,132	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		66.00000	58	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,084.00000	3,181	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		77.00000	69	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,795.00000	2,891	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		79.00000	70	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,747.00000	2,843	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		73.00000	65	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,891.00000	2,987	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		69.00000	62	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,987.00000	3,084	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		75.00000	67	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,843.00000	2,939	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		84.00000	75	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,652.00000	2,747	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		88.00000	79	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,557.00000	2,651	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		79.00000	70	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,747.00000	2,843	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		61.00000	54	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,229.00000	3,326	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		57.00000	51	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,365.00000	3,463	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		59.00000	53	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,278.00000	3,375	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		59.00000	53	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,278.00000	3,375	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		58.00000	52	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,326.00000	3,424	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		52.00000	46	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,570.00000	3,668	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		57.00000	50	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,375.00000	3,472	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		49.00000	44	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,668.00000	3,766	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		54.00000	48	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,472.00000	3,570	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		53.00000	47	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,521.00000	3,619	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		146.00000	132	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,764.00000	1,854	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		123.00000	111	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,041.00000	2,133	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		109.00000	98	27.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,227.00000	2,320	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		103.00000	92	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,321.00000	2,414	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		34.00000	29	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,452.00000	4,551	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		170.00000	154	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,539.00000	1,626	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		53.00000	47	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,521.00000	3,619	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		20.00000	16	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,588.00000	5,688	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		188.00000	169	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,406.00000	1,491	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		77.00000	69	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,795.00000	2,891	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		21.00000	17	34.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,439.00000	5,539	34.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		201.00000	181	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,320.00000	1,403	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		22.00000	18	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,340.00000	5,440	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		208.00000	187	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,277.00000	1,359	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		67.00000	60	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,036.00000	3,132	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		23.00000	18	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,291.00000	5,391	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		223.00000	200	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,192.00000	1,272	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		24.00000	19	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,192.00000	5,291	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		47.00000	42	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,766.00000	3,864	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		18.00000	14	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,836.00000	5,936	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		150.00000	136	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,719.00000	1,808	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		51.00000	45	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,619.00000	3,717	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		48.00000	43	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,717.00000	3,815	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		18.00000	15	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,787.00000	5,887	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		47.00000	42	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,766.00000	3,864	31.70	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 15/03/2010 Currency Future	11.95	Call			45.00000	40	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,864.00000	3,962	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			44.00000	38	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,962.00000	4,060	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			16.00000	12	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,035.00000	6,134	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			142.00000	128	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,810.00000	1,900	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			61.00000	54	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,229.00000	3,326	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			48.00000	43	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,717.00000	3,815	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			46.00000	41	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,815.00000	3,913	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			17.00000	14	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,886.00000	5,986	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			19.00000	15	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,687.00000	5,787	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			195.00000	175	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,363.00000	1,447	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			22.00000	18	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,390.00000	5,490	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			278.00000	249	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			947.00000	1,021	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			25.00000	20	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,093.00000	5,192	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			249.00000	223	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,067.00000	1,145	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			86.00000	77	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,604.00000	2,699	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			66.00000	58	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,084.00000	3,181	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			23.00000	19	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,241.00000	5,341	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			75.00000	67	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,843.00000	2,939	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			58.00000	52	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,326.00000	3,424	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			21.00000	17	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,489.00000	5,589	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			91.00000	81	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,509.00000	2,603	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			86.00000	77	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,604.00000	2,699	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			24.00000	20	33.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,142.00000	5,242	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		240.00000	215	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,108.00000	1,187	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		20.00000	16	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,539.00000	5,638	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		25.00000	21	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,044.00000	5,143	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		100.00000	89	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,368.00000	2,461	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		27.00000	23	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,895.00000	4,995	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		103.00000	92	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,321.00000	2,414	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		28.00000	23	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,846.00000	4,945	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		29.00000	24	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,747.00000	4,847	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		113.00000	101	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,181.00000	2,273	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		106.00000	95	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,274.00000	2,367	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		28.00000	24	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,797.00000	4,896	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		126.00000	115	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,994.00000	2,087	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		35.00000	30	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,403.00000	4,502	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		142.00000	128	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,810.00000	1,900	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		37.00000	31	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,305.00000	4,403	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		558.00000	496	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		377.00000	418	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		38.00000	32	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,256.00000	4,354	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		119.00000	107	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,088.00000	2,179	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		113.00000	101	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,181.00000	2,273	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		31.00000	26	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,600.00000	4,699	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		137.00000	125	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,856.00000	1,947	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		36.00000	30	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,354.00000	4,453	32.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			584.00000	519	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			352.00000	391	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			150.00000	136	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,719.00000	1,808	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			176.00000	158	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,494.00000	1,581	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			38.00000	32	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,256.00000	4,354	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			755.00000	678	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			224.00000	251	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			787.00000	709	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			206.00000	231	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			188.00000	169	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,406.00000	1,491	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			40.00000	34	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,158.00000	4,256	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			820.00000	739	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			188.00000	212	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,482.00000	4,378	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,985.00000	2,881	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			3.00000	3	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,518.00000	1,417	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			36.00000	39	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			32.00000	27	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,551.00000	4,649	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			3.00000	2	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,521.00000	7,624	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,732.00000	4,628	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,234.00000	3,130	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	2	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,753.00000	1,651	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			21.00000	23	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			4.00000	3	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,272.00000	7,375	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			961.00000	873	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			129.00000	145	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			223.00000	200	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,192.00000	1,272	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			208.00000	187	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,277.00000	1,359	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			160.00000	144	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,628.00000	1,716	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			44.00000	39	32.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,913.00000	4,012	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,035.00000	2,931	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,043.00000	1,940	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		11.00000	12	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,117.00000	1,022	18.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		86.00000	94	18.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		43.00000	37	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,011.00000	4,109	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		26.00000	21	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,994.00000	5,094	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,184.00000	3,080	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,191.00000	2,087	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		9.00000	9	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,247.00000	1,146	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		65.00000	68	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,240.00000	2,136	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		9.00000	9	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,291.00000	1,190	18.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		59.00000	62	18.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,284.00000	3,180	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	2	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,290.00000	2,186	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		8.00000	8	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,336.00000	1,234	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		54.00000	56	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		610.00000	543	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		328.00000	365	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,084.00000	2,980	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		3.00000	3	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,092.00000	1,989	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		10.00000	11	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,160.00000	1,062	18.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		78.00000	84	18.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,383.00000	3,280	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,389.00000	2,285	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		7.00000	7	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,426.00000	1,325	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		44.00000	47	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		665.00000	594	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		284.00000	317	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,433.00000	3,329	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	27.72	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	5.70	Call			2,438.00000	2,334	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	6	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,472.00000	1,370	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			40.00000	43	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			694.00000	621	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			263.00000	294	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			41.00000	35	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,109.00000	4,207	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,583.00000	3,479	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,587.00000	2,483	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	5	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,611.00000	1,510	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			29.00000	32	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			27.00000	22	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,945.00000	5,044	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,633.00000	3,529	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,637.00000	2,533	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	5	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,658.00000	1,557	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			26.00000	29	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,733.00000	3,629	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,736.00000	2,632	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			4.00000	4	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			888.00000	804	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			157.00000	176	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,683.00000	3,579	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,686.00000	2,582	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	5	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,705.00000	1,604	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			24.00000	26	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			854.00000	771	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			172.00000	194	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,533.00000	3,429	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,538.00000	2,434	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			6.00000	6	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,564.00000	1,463	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			32.00000	35	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,783.00000	3,679	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,786.00000	2,682	24.04	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	5.35	Put			4.00000	4	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,800.00000	1,699	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			19.00000	21	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			924.00000	838	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			142.00000	160	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,932.00000	3,829	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,935.00000	2,831	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			3.00000	3	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,945.00000	1,843	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			13.00000	15	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,036.00000	946	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			104.00000	118	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,032.00000	3,928	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			33.00000	28	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,501.00000	4,600	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			17.00000	12	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,985.00000	6,085	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,970.00000	8,073	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			16.00000	11	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,084.00000	6,183	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,070.00000	8,173	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,833.00000	3,729	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,836.00000	2,732	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	4	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,848.00000	1,747	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			17.00000	19	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			14.00000	10	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,182.00000	6,282	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,169.00000	8,273	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			13.00000	9	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,281.00000	6,381	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,269.00000	8,373	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			13.00000	10	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,232.00000	6,332	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,219.00000	8,323	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			11.00000	8	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,429.00000	6,530	34.27	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	16.55	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,419.00000	8,523	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			10.00000	7	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,478.00000	6,579	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,469.00000	8,573	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,483.00000	3,379	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,488.00000	2,384	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	6	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			9.00000	7	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,528.00000	6,629	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,519.00000	8,623	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			12.00000	9	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,330.00000	6,431	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,319.00000	8,423	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,982.00000	3,879	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,993.00000	1,892	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			12.00000	14	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,075.00000	984	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			94.00000	106	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			42.00000	36	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,060.00000	4,158	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,020.00000	8,123	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,082.00000	3,978	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	1	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			17.00000	13	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,935.00000	6,035	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			2.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,920.00000	8,023	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,132.00000	4,028	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,134.00000	3,030	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	2	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,141.00000	2,038	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			10.00000	10	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,203.00000	1,102	17.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			71.00000	74	17.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			2.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,870.00000	7,973	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,882.00000	3,779	30.33	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 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,885.00000	2,781	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	3	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,897.00000	1,795	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		15.00000	17	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		998.00000	909	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		116.00000	131	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		15.00000	11	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,133.00000	6,233	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,120.00000	8,223	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		11.00000	8	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,380.00000	6,480	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		1.00000	1	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,369.00000	8,473	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.15700	8.26390		20.19	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		222.00000	204	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,958.00000	2,047	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		928.00000	854	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		264.00000	297	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		596.00000	545	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		582.00000	638	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		541.00000	495	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		677.00000	738	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		617.00000	563	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		553.00000	606	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		638.00000	582	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		525.00000	575	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		577.00000	528	20.64	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		613.00000	671	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		559.00000	511	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		645.00000	704	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		508.00000	465	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		744.00000	808	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		477.00000	436	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		813.00000	879	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		524.00000	480	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		710.00000	773	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		492.00000	450	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		778.00000	843	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		463.00000	423	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		849.00000	916	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		91.00000	85	30.79	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,977.00000	4,078	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		300.00000	275	23.88	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		1,436.00000	1,518	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		812.00000	744	19.51	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		348.00000	387	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		334.00000	306	23.29	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,271.00000	1,349	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		449.00000	410	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		885.00000	953	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		422.00000	386	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		958.00000	1,029	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		435.00000	398	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		921.00000	991	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		410.00000	375	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		996.00000	1,068	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		375.00000	343	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,111.00000	1,186	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		398.00000	364	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,034.00000	1,107	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		364.00000	334	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,150.00000	1,227	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		344.00000	315	23.15	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,230.00000	1,308	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		354.00000	324	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,190.00000	1,267	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		386.00000	353	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,072.00000	1,146	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		284.00000	261	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,520.00000	1,604	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		263.00000	242	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,649.00000	1,735	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		277.00000	254	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,563.00000	1,647	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		250.00000	230	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,736.00000	1,823	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		270.00000	248	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,606.00000	1,691	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		99.00000	92	30.20	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,735.00000	3,835	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		256.00000	236	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,692.00000	1,779	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		207.00000	191	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,093.00000	2,184	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		184.00000	169	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,320.00000	2,412	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		202.00000	186	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,139.00000	2,229	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			217.00000	200	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,003.00000	2,093	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			300.00000	275	23.88	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,436.00000	1,518	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			708.00000	647	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			444.00000	490	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			244.00000	225	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,780.00000	1,868	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			232.00000	214	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,869.00000	1,957	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			212.00000	195	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,048.00000	2,138	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			193.00000	177	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,229.00000	2,320	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			83.00000	77	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,220.00000	4,320	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			684.00000	625	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			470.00000	518	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			238.00000	219	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,824.00000	1,912	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			227.00000	209	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,913.00000	2,002	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			198.00000	182	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,184.00000	2,275	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			189.00000	173	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,275.00000	2,366	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			82.00000	75	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,268.00000	4,368	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			232.00000	214	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,869.00000	1,957	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			193.00000	177	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,229.00000	2,320	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			175.00000	161	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,412.00000	2,504	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			77.00000	71	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,413.00000	4,514	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			217.00000	200	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,003.00000	2,093	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			189.00000	173	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,275.00000	2,366	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			180.00000	165	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,366.00000	2,458	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			171.00000	158	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,457.00000	2,551	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			164.00000	151	27.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,550.00000	2,644	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		73.00000	67	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,559.00000	4,660	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		238.00000	219	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,824.00000	1,912	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		79.00000	73	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,365.00000	4,466	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		840.00000	770	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		326.00000	363	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		292.00000	268	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,478.00000	1,561	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		227.00000	209	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,913.00000	2,002	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		868.00000	797	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		304.00000	340	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		244.00000	225	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,780.00000	1,868	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		90.00000	83	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,026.00000	4,126	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		898.00000	825	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		284.00000	318	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		308.00000	282	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,394.00000	1,475	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		292.00000	268	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,478.00000	1,561	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		88.00000	81	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,075.00000	4,174	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		316.00000	290	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,353.00000	1,433	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,514.00000	4,407	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,021.00000	2,915	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		7.00000	8	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,582.00000	1,482	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		68.00000	75	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		126.00000	117	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,112.00000	3,210	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		46.00000	42	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,032.00000	6,135	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		28.00000	26	36.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,515.00000	7,619	36.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,764.00000	4,657	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,269.00000	3,163	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		5.00000	6	24.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,807.00000	1,705	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			43.00000	48	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			140.00000	129	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,876.00000	2,972	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			80.00000	74	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,316.00000	4,417	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			49.00000	45	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,785.00000	5,888	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			31.00000	28	35.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,267.00000	7,371	35.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,092.00000	1,010	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			178.00000	203	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			325.00000	298	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,311.00000	1,391	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			277.00000	254	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,563.00000	1,647	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			101.00000	94	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,687.00000	3,787	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,071.00000	2,964	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			7.00000	7	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,089.00000	1,983	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			25.00000	26	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,203.00000	1,113	18.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			139.00000	156	18.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			129.00000	119	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,065.00000	3,162	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			63.00000	58	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,999.00000	5,101	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,283.00000	2,177	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			19.00000	20	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,366.00000	1,270	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			102.00000	113	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			96.00000	89	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,832.00000	3,932	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			67.00000	62	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,803.00000	4,905	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			121.00000	112	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,208.00000	3,305	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			85.00000	78	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,171.00000	4,271	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			60.00000	55	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,146.00000	5,248	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,319.00000	3,212	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	5	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,332.00000	2,226	20.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put		18.00000	19	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,409.00000	1,312	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		95.00000	105	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		733.00000	670	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		419.00000	463	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		117.00000	108	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,303.00000	3,401	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		58.00000	53	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,244.00000	5,346	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,170.00000	3,063	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		6.00000	6	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,186.00000	2,079	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		22.00000	22	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,284.00000	1,189	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		120.00000	132	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		661.00000	603	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		497.00000	546	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		167.00000	154	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,504.00000	2,597	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		110.00000	102	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,447.00000	3,545	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		55.00000	51	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,391.00000	5,494	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,120.00000	3,014	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		6.00000	7	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,137.00000	2,031	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		23.00000	24	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,243.00000	1,150	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		129.00000	143	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		108.00000	100	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,495.00000	3,593	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		76.00000	70	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,462.00000	4,563	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		54.00000	50	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,440.00000	5,543	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		160.00000	147	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,596.00000	2,690	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		106.00000	99	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,543.00000	3,642	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		75.00000	69	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,511.00000	4,612	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		53.00000	49	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,489.00000	5,592	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		115.00000	106	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,351.00000	3,449	29.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.50	Call			57.00000	52	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,293.00000	5,395	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,369.00000	3,262	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			5.00000	5	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,381.00000	2,274	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			17.00000	17	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,451.00000	1,354	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			87.00000	97	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			758.00000	694	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			394.00000	437	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			184.00000	169	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,320.00000	2,412	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			119.00000	110	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,255.00000	3,353	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			59.00000	54	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,195.00000	5,297	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,418.00000	3,312	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	5	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,430.00000	2,323	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			16.00000	16	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,494.00000	1,396	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			80.00000	89	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			785.00000	719	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			371.00000	412	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,468.00000	3,361	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,479.00000	2,372	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	15	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,538.00000	1,439	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			74.00000	82	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			124.00000	114	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,160.00000	3,257	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			87.00000	80	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,123.00000	4,223	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			61.00000	56	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,097.00000	5,199	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,617.00000	3,510	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,626.00000	2,520	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			12.00000	13	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,671.00000	1,570	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			57.00000	63	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			132.00000	121	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,018.00000	3,114	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			64.00000	59	32.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,950.00000	5,052	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,667.00000	3,560	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	3	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,676.00000	2,569	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			12.00000	12	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,716.00000	1,615	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			52.00000	58	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			134.00000	124	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,970.00000	3,067	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			93.00000	86	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,929.00000	4,029	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			65.00000	60	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,901.00000	5,003	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,717.00000	3,610	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	3	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,725.00000	2,618	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			11.00000	11	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,761.00000	1,659	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			47.00000	52	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			959.00000	883	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			245.00000	276	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			137.00000	127	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,923.00000	3,020	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			94.00000	88	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,880.00000	3,981	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			66.00000	61	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,852.00000	4,954	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,767.00000	3,660	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,774.00000	2,668	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			10.00000	11	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			991.00000	914	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			227.00000	257	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,567.00000	3,461	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			4.00000	4	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,577.00000	2,471	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			13.00000	14	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,626.00000	1,526	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			62.00000	69	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			42.00000	38	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,278.00000	6,381	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			113.00000	104	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,399.00000	3,497	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			41.00000	38	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,327.00000	6,431	34.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			40.00000	37	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,377.00000	6,480	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,966.00000	3,859	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,972.00000	2,865	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			8.00000	8	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,993.00000	1,889	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			29.00000	32	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,127.00000	1,044	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			163.00000	187	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			72.00000	66	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,608.00000	4,709	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			45.00000	41	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,081.00000	6,184	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,016.00000	3,909	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,040.00000	1,936	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			26.00000	29	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,163.00000	1,078	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			150.00000	171	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			25.00000	22	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,011.00000	8,115	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,916.00000	3,809	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,922.00000	2,816	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			8.00000	9	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,946.00000	1,843	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			32.00000	36	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			44.00000	40	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,130.00000	6,233	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			24.00000	21	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,110.00000	8,214	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,816.00000	3,710	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	3	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,824.00000	2,717	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			10.00000	10	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,853.00000	1,750	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			39.00000	43	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,024.00000	945	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			210.00000	238	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			43.00000	39	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,229.00000	6,332	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			22.00000	20	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,209.00000	8,313	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			21.00000	19	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		8,307.00000	8,412	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		22.00000	19	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,258.00000	8,362	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		160.00000	147	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,596.00000	2,690	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		75.00000	69	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,511.00000	4,612	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		39.00000	36	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,475.00000	6,579	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		20.00000	18	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,456.00000	8,561	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		39.00000	36	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,475.00000	6,579	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,518.00000	3,411	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		4.00000	4	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,528.00000	2,422	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		14.00000	15	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		156.00000	144	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,642.00000	2,737	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		39.00000	35	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,525.00000	6,628	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		19.00000	17	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,505.00000	8,610	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		153.00000	141	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,689.00000	2,784	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		38.00000	35	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,574.00000	6,678	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		19.00000	17	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,555.00000	8,660	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		21.00000	18	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,357.00000	8,461	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		24.00000	21	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,060.00000	8,164	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,065.00000	3,959	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		46.00000	42	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,982.00000	6,085	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		25.00000	23	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,961.00000	8,066	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,115.00000	4,009	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	2	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		47.00000	43	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,933.00000	6,036	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		25.00000	23	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,912.00000	8,016	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 13/09/2010 Currency Future			8.28440	8.39320		20.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		696.00000	647	20.90	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		703.00000	763	20.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		736.00000	683	20.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		643.00000	699	20.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		757.00000	702	20.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		614.00000	668	20.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,998.00000	3,889	26.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	5	26.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		3,006.00000	2,898	21.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		13.00000	14	21.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		2,046.00000	1,941	18.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		53.00000	56	18.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		1,215.00000	1,133	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		222.00000	249	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		281.00000	262	26.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,288.00000	2,377	26.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		144.00000	134	30.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,151.00000	4,250	30.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		85.00000	79	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,092.00000	6,194	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		54.00000	48	35.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,061.00000	8,164	35.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		4,146.00000	4,038	26.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		3.00000	4	26.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		3,154.00000	3,046	22.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		11.00000	11	22.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		2,187.00000	2,079	19.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		44.00000	44	19.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		1,328.00000	1,235	18.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		185.00000	201	18.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		297.00000	278	25.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,154.00000	2,243	25.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		150.00000	141	29.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,007.00000	4,106	29.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		88.00000	82	33.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		5,945.00000	6,047	33.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		55.00000	50	35.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		7,912.00000	8,016	35.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		4,097.00000	3,989	26.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		4.00000	4	26.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		3,105.00000	2,996	21.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		12.00000	12	21.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		2,140.00000	2,031	18.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		47.00000	47	18.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.30	Call		1,290.00000	1,198	18.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		197.00000	214	18.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		291.00000	273	25.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,198.00000	2,288	25.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		148.00000	139	30.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,055.00000	4,154	30.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		87.00000	81	33.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		5,994.00000	6,097	33.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		55.00000	50	35.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		7,962.00000	8,066	35.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.39530	8.50290		20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		798.00000	750	21.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		795.00000	854	21.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		817.00000	767	20.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		764.00000	822	20.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		837.00000	785	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		734.00000	790	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		762.00000	716	21.31	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		859.00000	921	21.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		877.00000	823	20.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		675.00000	728	20.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		4,012.00000	3,904	25.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		9.00000	9	25.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		3,022.00000	2,916	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		19.00000	21	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		2,085.00000	1,982	18.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		82.00000	87	18.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,292.00000	1,214	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		289.00000	319	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		358.00000	339	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,356.00000	2,443	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		196.00000	186	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,193.00000	4,291	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		123.00000	116	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,120.00000	6,221	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		82.00000	76	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,079.00000	8,181	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		4,110.00000	4,004	25.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		7.00000	8	25.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		3,121.00000	3,013	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		18.00000	18	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		2,175.00000	2,069	18.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		72.00000	74	18.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,362.00000	1,275	18.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		260.00000	280	18.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.40	Call		371.00000	351	25.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,268.00000	2,356	25.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		201.00000	191	29.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,098.00000	4,196	29.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		125.00000	119	32.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,022.00000	6,124	32.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		84.00000	79	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		7,981.00000	8,084	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		4,061.00000	3,954	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		8.00000	9	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		3,072.00000	2,965	20.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		19.00000	20	20.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		2,130.00000	2,025	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		77.00000	80	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,327.00000	1,244	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		274.00000	299	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		364.00000	345	25.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,312.00000	2,400	25.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		198.00000	189	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,145.00000	4,243	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		124.00000	118	32.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,071.00000	6,173	32.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		83.00000	77	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,030.00000	8,132	34.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.68770	12.77980		15.57	126,877.00	10	28,420.00
£ / R On 14/09/2009 Currency Future	12.80	Call		138.00000	98	16.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		158.00000	211	16.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		228.00000	162	16.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		98.00000	124	16.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		191.00000	131	15.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		112.00000	143	15.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		158.00000	113	16.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		128.00000	176	16.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		93.00000	66	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		263.00000	328	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		64.00000	45	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		385.00000	457	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		37.00000	26	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		607.00000	688	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		34.00000	24	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		654.00000	736	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		37.00000	26	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		607.00000	688	23.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		34.00000	24	23.85	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.40	Put			654.00000	736	23.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			31.00000	21	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			701.00000	784	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			25.00000	18	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			796.00000	880	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			21.00000	15	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			892.00000	978	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			21.00000	15	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			892.00000	978	26.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			51.00000	36	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			471.00000	548	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			64.00000	45	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			385.00000	457	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			73.00000	51	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			343.00000	413	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			106.00000	75	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			226.00000	287	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			82.00000	58	19.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			302.00000	370	19.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			51.00000	36	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			471.00000	548	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			23.00000	16	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			844.00000	929	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			28.00000	20	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			748.00000	832	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			41.00000	29	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			561.00000	641	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			57.00000	40	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			427.00000	502	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			106.00000	75	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			226.00000	287	17.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			46.00000	32	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			516.00000	594	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			57.00000	40	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			427.00000	502	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			121.00000	86	17.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			191.00000	248	17.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			12.00000	8	32.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,332.00000	1,421	32.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			17.00000	12	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,037.00000	1,124	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			15.00000	11	29.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,135.00000	1,223	29.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			16.00000	11	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,086.00000	1,174	29.17	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	13.90	Call		15.00000	11	29.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,135.00000	1,223	29.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		12.00000	9	31.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,282.00000	1,371	31.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		10.00000	7	33.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,480.00000	1,570	33.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		10.00000	8	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,431.00000	1,520	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		12.00000	8	32.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,332.00000	1,421	32.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		9.00000	7	35.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,579.00000	1,669	35.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		8.00000	6	36.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,678.00000	1,768	36.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		8.00000	6	36.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,728.00000	1,818	36.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		9.00000	7	34.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,530.00000	1,619	34.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		6.00000	4	40.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		2,076.00000	2,166	40.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		4.00000	3	42.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		2,324.00000	2,415	42.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		3.00000	2	45.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,823.00000	2,914	45.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		3.00000	2	43.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,573.00000	2,664	43.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		4.00000	2	43.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		2,474.00000	2,565	43.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		4.00000	3	42.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		2,374.00000	2,465	42.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		6.00000	4	40.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		2,076.00000	2,166	40.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		7.00000	5	38.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,827.00000	1,918	38.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		6.00000	5	39.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,977.00000	2,067	39.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		4.00000	3	42.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		2,324.00000	2,415	42.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		5.00000	3	41.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		2,225.00000	2,316	41.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		5.00000	4	40.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		2,126.00000	2,216	40.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		4.00000	3	41.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,275.00000	2,365	41.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		5.00000	4	40.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.95	Put			2,175.00000	2,266	40.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			6.00000	4	39.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,026.00000	2,117	39.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			5.00000	4	40.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,126.00000	2,216	40.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			3.00000	2	43.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,524.00000	2,615	43.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			4.00000	3	42.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,424.00000	2,515	42.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			7.00000	5	39.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,927.00000	2,017	39.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			3.00000	2	43.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,573.00000	2,664	43.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			3.00000	2	45.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,823.00000	2,914	45.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			3.00000	2	44.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,673.00000	2,764	44.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			2.00000	1	45.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,873.00000	2,964	45.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			2.00000	1	46.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,923.00000	3,014	46.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			3.00000	2	44.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,723.00000	2,814	44.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			8.00000	6	35.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,629.00000	1,719	35.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			2.00000	1	46.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,022.00000	3,114	46.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			7.00000	5	38.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,877.00000	1,968	38.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			6.00000	4	39.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,026.00000	2,117	39.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			3.00000	2	44.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,623.00000	2,714	44.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			9.00000	7	34.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,530.00000	1,619	34.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			13.00000	9	30.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,233.00000	1,322	30.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			14.00000	10	30.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,184.00000	1,272	30.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			11.00000	8	32.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,381.00000	1,470	32.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			7.00000	6	37.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,778.00000	1,868	37.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			3.00000	2	43.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,524.00000	2,615	43.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.90	Call			2.00000	1	47.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,122.00000	3,213	47.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			3.00000	2	44.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,623.00000	2,714	44.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			2.00000	1	46.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,022.00000	3,114	46.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			2.00000	1	47.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,122.00000	3,213	47.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			2.00000	1	48.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,222.00000	3,313	48.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			2.00000	1	49.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,322.00000	3,413	49.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			4.00000	3	41.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,275.00000	2,365	41.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			3.00000	2	45.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,773.00000	2,864	45.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			2.00000	1	46.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,972.00000	3,064	46.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			3.00000	2	45.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,773.00000	2,864	45.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			2.00000	1	47.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,072.00000	3,163	47.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			2.00000	1	47.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,172.00000	3,263	47.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			2.00000	1	48.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,272.00000	3,363	48.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			8.00000	6	35.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,629.00000	1,719	35.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			2.00000	1	50.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,522.00000	3,613	50.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			11.00000	8	32.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,381.00000	1,470	32.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			7.00000	5	38.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,877.00000	1,968	38.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			4.00000	3	42.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,374.00000	2,465	42.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			7.00000	5	38.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,827.00000	1,918	38.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			18.00000	13	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			989.00000	1,075	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			16.00000	11	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,086.00000	1,174	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			12.00000	9	31.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,282.00000	1,371	31.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			7.00000	6	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	14.55	Put		1,778.00000	1,868	37.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		17.00000	12	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		1,037.00000	1,124	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		20.00000	14	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		940.00000	1,026	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		9.00000	7	35.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,579.00000	1,669	35.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		23.00000	16	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		844.00000	929	26.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		4,680.00000	4,588	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,180.00000	3,088	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		0.00000	0	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		1,683.00000	1,590	33.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		3.00000	3	33.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		266.00000	196	16.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		86.00000	108	16.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		1.00000	0	53.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		4,321.00000	4,413	53.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		0.00000	0	54.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,820.00000	5,912	54.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		0.00000	0	57.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		7,320.00000	7,412	57.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,130.00000	5,038	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		3,630.00000	3,538	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	26.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,130.00000	2,038	36.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		1.00000	1	36.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		660.00000	573	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		31.00000	35	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		1.00000	1	52.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,871.00000	3,963	52.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		0.00000	0	54.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		5,370.00000	5,462	54.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	56.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,870.00000	6,962	56.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,380.00000	5,288	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		3,880.00000	3,788	26.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	26.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,380.00000	2,288	34.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		0.00000	0	34.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		899.00000	808	26.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		19.00000	20	26.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.40	Call			1.00000	1	51.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,622.00000	3,713	51.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			0.00000	0	54.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,120.00000	5,212	54.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	55.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,620.00000	6,712	55.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			347.00000	270	18.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			67.00000	83	18.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			389.00000	310	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			59.00000	72	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			305.00000	232	17.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			76.00000	95	17.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			121.00000	86	17.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			191.00000	248	17.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			191.00000	131	15.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			112.00000	143	15.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			2,880.00000	2,788	29.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	0	29.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			1,882.00000	1,789	35.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			2.00000	2	35.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	0	53.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,121.00000	4,213	53.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	54.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,120.00000	6,212	54.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,120.00000	8,212	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,780.00000	3,688	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,780.00000	2,688	30.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	30.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,782.00000	1,690	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			2.00000	2	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			803.00000	713	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			23.00000	25	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	0	53.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,221.00000	4,313	53.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	55.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,220.00000	6,312	55.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,220.00000	8,312	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,680.00000	3,588	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,680.00000	2,588	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			707.00000	619	23.64	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	12.10	Put		28.00000	31	23.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call		0.00000	0	55.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put		6,320.00000	6,412	55.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call		0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put		8,320.00000	8,412	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call		2,630.00000	2,538	32.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put		0.00000	0	32.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call		1,633.00000	1,541	33.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put		3.00000	3	33.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call		1.00000	0	53.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put		4,371.00000	4,463	53.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	55.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put		6,370.00000	6,462	55.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call		0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put		8,370.00000	8,462	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call		3,480.00000	3,388	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put		0.00000	0	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call		2,480.00000	2,388	33.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put		0.00000	0	33.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call		1,485.00000	1,392	32.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put		5.00000	5	32.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call		522.00000	437	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put		42.00000	50	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call		0.00000	0	53.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put		4,521.00000	4,612	53.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	55.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		6,520.00000	6,612	55.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		8,520.00000	8,612	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		3,380.00000	3,288	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		1,386.00000	1,294	31.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		6.00000	6	31.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		432.00000	351	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		53.00000	64	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		0.00000	0	53.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		4,621.00000	4,712	53.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		8,620.00000	8,712	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		3,330.00000	3,238	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		2,330.00000	2,238	34.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		0.00000	0	34.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		1,337.00000	1,245	30.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		7.00000	7	30.98	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 14/09/2009 Currency Future	17.45	Call		0.00000	0	53.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,670.00000	4,762	53.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	55.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,670.00000	6,762	55.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,670.00000	8,762	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,280.00000	3,188	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,280.00000	2,188	35.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		0.00000	0	35.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,288.00000	1,196	30.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		8.00000	8	30.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		0.00000	0	53.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,720.00000	4,812	53.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	56.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,720.00000	6,812	56.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,720.00000	8,812	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,180.00000	2,088	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		0.00000	0	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,190.00000	1,098	29.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		10.00000	11	29.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		0.00000	0	53.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,820.00000	4,912	53.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,820.00000	6,912	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,820.00000	8,912	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,230.00000	3,138	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	0	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,230.00000	2,138	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		0.00000	0	35.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,239.00000	1,147	30.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		9.00000	9	30.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		0.00000	0	53.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,770.00000	4,862	53.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	56.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,770.00000	6,862	56.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,770.00000	8,862	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,430.00000	3,338	27.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	0	27.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,430.00000	2,338	33.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		0.00000	0	33.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,435.00000	1,343	31.77	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	11.35	Put			5.00000	5	31.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			477.00000	394	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			47.00000	56	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			0.00000	0	53.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,571.00000	4,662	53.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			0.00000	0	55.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			6,570.00000	6,662	55.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,570.00000	8,662	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			3,580.00000	3,488	27.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	27.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,580.00000	2,488	32.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			0.00000	0	32.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,584.00000	1,491	32.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			4.00000	4	32.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			614.00000	527	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			34.00000	39	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	53.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,421.00000	4,512	53.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	55.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,420.00000	6,512	55.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			8,420.00000	8,512	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			3,830.00000	3,738	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			2,830.00000	2,738	30.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	0	30.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			1,832.00000	1,739	34.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			2.00000	2	34.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			851.00000	760	25.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			21.00000	23	25.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			1.00000	0	53.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,171.00000	4,263	53.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			0.00000	0	55.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,170.00000	6,262	55.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,170.00000	8,262	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			3,980.00000	3,888	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			2,980.00000	2,888	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			1,981.00000	1,889	36.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			1.00000	1	36.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			996.00000	905	27.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			16.00000	17	27.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.80	Call			1.00000	0	53.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,021.00000	4,113	53.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	0	54.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			6,020.00000	6,112	54.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			8,020.00000	8,112	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,030.00000	3,938	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,030.00000	2,938	28.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	28.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,031.00000	1,939	36.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			1.00000	1	36.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,044.00000	953	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			15.00000	15	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			1.00000	1	53.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,971.00000	4,063	53.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			0.00000	0	54.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,970.00000	6,062	54.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,970.00000	8,062	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			3,730.00000	3,638	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			2,730.00000	2,638	31.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	31.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			1,732.00000	1,640	34.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			3.00000	2	34.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			755.00000	666	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			25.00000	28	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			1.00000	0	53.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,271.00000	4,363	53.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	55.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,270.00000	6,362	55.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,270.00000	8,362	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,130.00000	3,038	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,141.00000	1,050	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			11.00000	12	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	53.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,870.00000	4,962	53.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,870.00000	8,962	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Call			4,130.00000	4,038	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Call			0.00000	0	54.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	18.65	Put			5,870.00000	5,962	54.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Call			0.00000	0	58.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Put			7,870.00000	7,962	58.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Call			4,080.00000	3,988	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Call			3,080.00000	2,988	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	0	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Call			2,081.00000	1,989	36.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Put			1.00000	1	36.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Call			1,093.00000	1,002	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Put			13.00000	14	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Call			1.00000	1	53.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Put			3,921.00000	4,013	53.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Call			0.00000	0	54.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Put			5,920.00000	6,012	54.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Call			0.00000	0	58.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Put			7,920.00000	8,012	58.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.90340		12.99700		17.05	7,290,421.00	565	17,456.00
£ / R On 14/12/2009 Currency Future	13.00	Call			470.00000	427	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			473.00000	524	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			540.00000	488	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			393.00000	435	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			493.00000	446	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			446.00000	492	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			450.00000	409	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			503.00000	556	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			414.00000	375	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			567.00000	622	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			365.00000	330	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			668.00000	727	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			296.00000	268	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			849.00000	914	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			284.00000	257	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			887.00000	953	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			273.00000	246	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			926.00000	993	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			284.00000	257	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			887.00000	953	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			262.00000	237	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			965.00000	1,033	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			251.00000	227	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,004.00000	1,074	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			223.00000	201	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,126.00000	1,198	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			232.00000	210	19.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Put			1,085.00000	1,156	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			335.00000	303	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			738.00000	800	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			397.00000	360	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			600.00000	656	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			322.00000	291	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			775.00000	837	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			273.00000	246	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			926.00000	993	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			242.00000	218	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,045.00000	1,115	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			232.00000	210	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,085.00000	1,156	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			251.00000	227	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,004.00000	1,074	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			308.00000	279	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			811.00000	876	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			335.00000	303	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			738.00000	800	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			350.00000	316	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			703.00000	763	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			397.00000	360	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			600.00000	656	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			414.00000	375	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			567.00000	622	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			432.00000	392	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			535.00000	588	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			262.00000	237	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			965.00000	1,033	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			322.00000	291	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			775.00000	837	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			432.00000	392	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			535.00000	588	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			284.00000	257	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			887.00000	953	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			164.00000	148	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,467.00000	1,545	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			206.00000	186	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,209.00000	1,283	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			198.00000	179	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,251.00000	1,326	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			198.00000	179	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,251.00000	1,326	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			191.00000	172	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,294.00000	1,369	20.62	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	14.25	Call			170.00000	154	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,423.00000	1,501	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			147.00000	133	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,600.00000	1,680	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			158.00000	143	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,511.00000	1,590	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			153.00000	138	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,556.00000	1,634	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			142.00000	128	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,645.00000	1,725	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			108.00000	98	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,011.00000	2,094	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			112.00000	101	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,965.00000	2,048	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			132.00000	120	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,735.00000	1,816	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			123.00000	112	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,826.00000	1,908	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			115.00000	104	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,918.00000	2,001	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			101.00000	90	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,104.00000	2,187	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			94.00000	84	23.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,197.00000	2,280	23.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			87.00000	78	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,290.00000	2,374	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			65.00000	58	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,668.00000	2,755	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			191.00000	172	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,294.00000	1,369	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			177.00000	160	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,380.00000	1,456	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			223.00000	201	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,126.00000	1,198	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			132.00000	120	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,735.00000	1,816	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			184.00000	166	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,337.00000	1,413	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			137.00000	124	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,690.00000	1,770	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			128.00000	116	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,781.00000	1,862	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			119.00000	108	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,872.00000	1,955	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			90.00000	81	23.53	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	15.15	Put		2,243.00000	2,327	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		232.00000	210	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,085.00000	1,156	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		214.00000	194	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,167.00000	1,240	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		184.00000	166	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,337.00000	1,413	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		137.00000	124	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,690.00000	1,770	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		104.00000	94	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,057.00000	2,141	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		128.00000	116	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,781.00000	1,862	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		97.00000	87	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,150.00000	2,234	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		153.00000	138	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,556.00000	1,634	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		108.00000	98	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,011.00000	2,094	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		158.00000	143	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,511.00000	1,590	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,698.00000	4,605	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,209.00000	3,116	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		12.00000	12	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,747.00000	1,655	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		50.00000	51	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		565.00000	512	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		368.00000	408	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		56.00000	51	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,859.00000	2,947	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		22.00000	21	28.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,325.00000	4,417	28.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		12.00000	11	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,815.00000	5,907	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		6.00000	6	34.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,309.00000	7,402	34.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,147.00000	5,054	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,655.00000	3,561	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		8.00000	8	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,181.00000	2,089	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		34.00000	35	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		833.00000	764	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		186.00000	211	16.25	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 14/12/2009 Currency Future	15.35	Call			78.00000	70	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,431.00000	2,516	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			28.00000	26	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,881.00000	3,973	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			14.00000	13	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,367.00000	5,459	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			7.00000	7	33.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,860.00000	6,953	33.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,397.00000	5,304	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,903.00000	3,809	28.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	6	28.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,424.00000	2,331	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			27.00000	28	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,013.00000	937	15.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			116.00000	134	15.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			33.00000	30	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,636.00000	3,727	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			15.00000	14	30.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,118.00000	5,211	30.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			8.00000	8	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,611.00000	6,704	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			516.00000	466	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			419.00000	462	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			675.00000	615	16.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			278.00000	311	16.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			618.00000	561	16.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			321.00000	358	16.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			516.00000	466	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			419.00000	462	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			591.00000	536	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			344.00000	383	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			380.00000	344	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			633.00000	691	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			206.00000	186	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,209.00000	1,283	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			350.00000	316	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			703.00000	763	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			191.00000	172	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,294.00000	1,369	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			214.00000	194	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,167.00000	1,240	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			308.00000	279	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			811.00000	876	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,913.00000	2,820	24.54	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 14/12/2009 Currency Future	10.10	Put		16.00000	17	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,939.00000	1,847	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		42.00000	44	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		25.00000	23	27.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,128.00000	4,219	27.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		10.00000	10	32.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,113.00000	6,206	32.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		4.00000	4	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,107.00000	8,200	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,803.00000	3,710	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		6.00000	7	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,815.00000	2,722	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		18.00000	19	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,843.00000	1,751	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		46.00000	47	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		938.00000	866	16.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		141.00000	162	16.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		23.00000	22	27.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,226.00000	4,318	27.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		10.00000	9	32.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,213.00000	6,306	32.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		4.00000	3	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,207.00000	8,300	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,668.00000	2,575	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		21.00000	22	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,699.00000	1,607	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		52.00000	54	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		22.00000	20	28.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,375.00000	4,467	28.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		9.00000	8	32.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,362.00000	6,455	32.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		4.00000	3	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,357.00000	8,450	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,704.00000	3,611	27.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		7.00000	7	27.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,717.00000	2,624	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		20.00000	21	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		867.00000	797	16.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		170.00000	194	16.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		81.00000	72	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,384.00000	2,469	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		10.00000	9	32.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,313.00000	6,405	32.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		4.00000	3	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,307.00000	8,400	35.09	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 14/12/2009 Currency Future	9.50	Call			3,506.00000	3,413	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			9.00000	9	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,521.00000	2,428	22.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			24.00000	25	22.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,556.00000	1,464	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			59.00000	61	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			735.00000	672	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			238.00000	268	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			70.00000	62	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,573.00000	2,659	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			20.00000	19	28.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,523.00000	4,615	28.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			9.00000	8	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,512.00000	6,605	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			3.00000	3	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,506.00000	8,599	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,357.00000	3,264	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			10.00000	11	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,375.00000	2,282	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			28.00000	29	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,415.00000	1,323	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			68.00000	70	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			646.00000	588	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			299.00000	334	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			62.00000	56	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,715.00000	2,803	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			19.00000	17	28.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,672.00000	4,764	28.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			8.00000	7	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,661.00000	6,754	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			3.00000	2	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,656.00000	8,749	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,308.00000	3,215	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			11.00000	11	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,326.00000	2,234	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			29.00000	31	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,368.00000	1,276	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			71.00000	73	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			60.00000	54	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,763.00000	2,851	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			18.00000	17	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,721.00000	4,814	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			8.00000	7	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,711.00000	6,804	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			3.00000	2	35.09	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 14/12/2009 Currency Future	21.70	Put		8,706.00000	8,799	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,258.00000	3,165	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		11.00000	12	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,278.00000	2,185	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		31.00000	32	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,321.00000	1,230	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		74.00000	76	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		58.00000	52	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,811.00000	2,899	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		18.00000	17	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,771.00000	4,863	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		8.00000	7	33.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,761.00000	6,854	33.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		3.00000	2	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,756.00000	8,849	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,160.00000	3,067	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		13.00000	13	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,228.00000	1,137	15.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		81.00000	84	15.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		54.00000	49	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,907.00000	2,995	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		17.00000	16	29.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,870.00000	4,962	29.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		2.00000	2	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,855.00000	8,949	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,229.00000	2,137	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		32.00000	34	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,275.00000	1,184	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		78.00000	80	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		18.00000	16	29.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,821.00000	4,913	29.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		8.00000	7	33.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,811.00000	6,904	33.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		2.00000	2	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,805.00000	8,899	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,456.00000	3,363	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		9.00000	10	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,472.00000	2,380	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		25.00000	26	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,509.00000	1,417	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		62.00000	64	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		705.00000	643	16.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		258.00000	289	16.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		67.00000	60	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,620.00000	2,707	24.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.55	Call			20.00000	18	28.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,573.00000	4,665	28.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			8.00000	8	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,561.00000	6,654	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			3.00000	3	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,556.00000	8,649	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,555.00000	3,462	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			8.00000	9	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,570.00000	2,477	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			23.00000	24	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,604.00000	1,512	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			57.00000	58	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			767.00000	702	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			220.00000	248	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			72.00000	65	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,525.00000	2,611	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			21.00000	19	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,474.00000	4,566	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			9.00000	8	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,462.00000	6,555	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			3.00000	3	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,456.00000	8,549	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,952.00000	3,859	28.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			5.00000	6	28.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,963.00000	2,869	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			16.00000	16	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,988.00000	1,895	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			41.00000	42	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			1,052.00000	975	15.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			105.00000	121	15.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			97.00000	87	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,150.00000	2,234	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			25.00000	23	27.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,078.00000	4,170	27.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			11.00000	10	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,064.00000	6,156	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			5.00000	4	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,058.00000	8,151	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			4,002.00000	3,909	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	5	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			3,012.00000	2,919	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			15.00000	15	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			2,036.00000	1,944	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			39.00000	40	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			1,091.00000	1,013	15.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Put			94.00000	109	15.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			26.00000	24	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,029.00000	4,121	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			11.00000	10	31.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,014.00000	6,107	31.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			5.00000	4	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,008.00000	8,101	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,853.00000	3,760	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	6	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,864.00000	2,771	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			17.00000	18	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,891.00000	1,799	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			44.00000	45	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			975.00000	901	15.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			128.00000	148	15.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			90.00000	81	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,243.00000	2,327	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			24.00000	22	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,177.00000	4,269	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			10.00000	9	32.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,163.00000	6,256	32.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			4.00000	4	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,157.00000	8,250	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,754.00000	3,660	28.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	7	28.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,766.00000	2,673	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			19.00000	20	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,795.00000	1,703	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			48.00000	49	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			902.00000	831	16.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			155.00000	178	16.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			84.00000	75	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,337.00000	2,421	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			23.00000	21	28.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,276.00000	4,368	28.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			10.00000	9	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,263.00000	6,355	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			4.00000	3	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,257.00000	8,350	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,605.00000	3,512	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			8.00000	8	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,619.00000	2,526	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			22.00000	23	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,651.00000	1,559	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			54.00000	56	18.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.40	Call			799.00000	733	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			202.00000	229	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			75.00000	67	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,478.00000	2,564	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			21.00000	20	28.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,424.00000	4,516	28.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			9.00000	8	32.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,412.00000	6,505	32.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			3.00000	3	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,406.00000	8,500	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,407.00000	3,314	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			10.00000	10	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,462.00000	1,370	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			65.00000	67	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			19.00000	18	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,622.00000	4,714	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			3.00000	3	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,606.00000	8,699	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			3,110.00000	3,017	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			13.00000	14	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			2,133.00000	2,041	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			36.00000	37	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			1,182.00000	1,092	15.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			85.00000	88	15.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			52.00000	47	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			2,955.00000	3,044	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			17.00000	16	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			4,920.00000	5,012	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			7.00000	7	33.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			6,910.00000	7,003	33.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			2.00000	2	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			8,905.00000	8,999	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			4,052.00000	3,958	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			5.00000	5	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			3,061.00000	2,968	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			14.00000	15	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			2,084.00000	1,992	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			37.00000	39	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			1,137.00000	1,052	15.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			90.00000	98	15.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			27.00000	25	27.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			3,980.00000	4,071	27.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			11.00000	10	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			5,964.00000	6,057	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			5.00000	4	35.09	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 14/12/2009 Currency Future	20.95	Put		7,958.00000	8,051	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call		4,151.00000	4,058	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put		4.00000	4	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call		12.00000	11	31.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put		5,865.00000	5,957	31.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call		5.00000	5	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put		7,858.00000	7,951	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call		0.00000	4,008	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put		0.00000	5	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call		0.00000	25	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put		0.00000	4,022	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		0.00000	11	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		0.00000	6,007	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		0.00000	4	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		0.00000	8,001	35.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.11340	13.20850		17.89	0.00	0	228.00
£ / R On 15/03/2010 Currency Future	13.20	Call		692.00000	648	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		683.00000	735	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		735.00000	686	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		626.00000	673	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		713.00000	667	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		654.00000	704	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		672.00000	630	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		714.00000	767	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		636.00000	596	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		777.00000	832	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		569.00000	533	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		911.00000	970	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		510.00000	478	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,052.00000	1,115	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		497.00000	465	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,088.00000	1,152	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		484.00000	453	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,125.00000	1,190	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		471.00000	441	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,163.00000	1,228	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		447.00000	419	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,238.00000	1,305	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		413.00000	387	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,355.00000	1,424	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		424.00000	397	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,316.00000	1,384	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,221.00000	2,127	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		62.00000	64	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,077.00000	3,983	25.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.15	Put			18.00000	19	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			539.00000	505	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			980.00000	1,041	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			828.00000	775	17.58	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			519.00000	562	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			618.00000	579	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			810.00000	866	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			315.00000	295	21.54	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,806.00000	1,882	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			585.00000	548	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			877.00000	935	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			435.00000	408	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,277.00000	1,344	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			459.00000	430	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,200.00000	1,266	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			554.00000	519	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			945.00000	1,005	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			601.00000	564	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			843.00000	900	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			654.00000	613	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			745.00000	799	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			524.00000	491	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,016.00000	1,078	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,733.00000	3,638	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			25.00000	25	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,755.00000	2,661	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			46.00000	47	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,809.00000	1,724	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			101.00000	111	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,046.00000	984	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			338.00000	370	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			347.00000	325	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,638.00000	1,712	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			215.00000	200	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,507.00000	2,587	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			133.00000	124	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,425.00000	3,511	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			83.00000	76	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,374.00000	4,462	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,635.00000	3,540	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			26.00000	27	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,657.00000	2,563	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			49.00000	50	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,723.00000	1,639	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			114.00000	126	16.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.60	Call			987.00000	928	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			379.00000	414	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			330.00000	310	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,722.00000	1,796	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			205.00000	190	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,596.00000	2,677	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			127.00000	119	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,519.00000	3,605	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			78.00000	71	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,469.00000	4,558	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,537.00000	3,442	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			28.00000	29	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,560.00000	2,466	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			51.00000	53	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,638.00000	1,555	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			129.00000	142	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			932.00000	874	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			423.00000	461	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			195.00000	181	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,686.00000	2,768	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			122.00000	113	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,613.00000	3,700	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			74.00000	67	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,565.00000	4,654	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,439.00000	3,344	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			30.00000	31	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,463.00000	2,369	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			54.00000	56	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,554.00000	1,473	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			146.00000	159	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			878.00000	823	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			470.00000	510	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			300.00000	282	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,892.00000	1,968	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			185.00000	173	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,777.00000	2,859	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			117.00000	109	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,708.00000	3,795	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			69.00000	63	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,661.00000	4,750	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,292.00000	3,198	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			33.00000	34	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,317.00000	2,224	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			59.00000	60	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,433.00000	1,352	16.51	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.95	Put		174.00000	189	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		804.00000	752	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		545.00000	589	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		280.00000	263	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,022.00000	2,100	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		172.00000	160	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,914.00000	2,997	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		109.00000	102	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,851.00000	3,938	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		63.00000	58	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,805.00000	4,895	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,390.00000	3,295	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		31.00000	32	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,414.00000	2,321	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		56.00000	57	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,513.00000	1,432	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		155.00000	169	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		853.00000	799	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		494.00000	535	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		293.00000	275	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,935.00000	2,012	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		181.00000	168	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,822.00000	2,905	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		114.00000	106	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,756.00000	3,843	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		67.00000	62	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,709.00000	4,798	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,684.00000	3,589	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		25.00000	26	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,706.00000	2,612	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		48.00000	49	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,766.00000	1,681	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		107.00000	118	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,016.00000	955	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		358.00000	392	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		338.00000	317	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,680.00000	1,754	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		210.00000	195	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,551.00000	2,632	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		130.00000	121	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,472.00000	3,558	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		80.00000	73	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,422.00000	4,510	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,488.00000	3,393	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		29.00000	30	23.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.75	Call			2,511.00000	2,418	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			53.00000	54	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,596.00000	1,514	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			138.00000	150	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			905.00000	848	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			446.00000	485	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			307.00000	288	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,849.00000	1,925	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			190.00000	177	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,731.00000	2,813	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			119.00000	111	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,661.00000	3,748	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			71.00000	65	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,613.00000	4,702	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,586.00000	3,491	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			27.00000	28	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,609.00000	2,515	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			50.00000	51	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,680.00000	1,597	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			122.00000	133	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			959.00000	900	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			401.00000	437	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			322.00000	302	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,764.00000	1,839	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			200.00000	186	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,641.00000	2,722	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			125.00000	116	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,566.00000	3,653	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			76.00000	69	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,517.00000	4,606	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,341.00000	3,247	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			32.00000	33	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,366.00000	2,272	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			57.00000	59	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,473.00000	1,392	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			164.00000	179	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			287.00000	269	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,978.00000	2,056	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			177.00000	164	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,868.00000	2,951	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			112.00000	104	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,803.00000	3,891	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			65.00000	60	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,757.00000	4,846	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			524.00000	491	19.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.70	Put		1,016.00000	1,078	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,930.00000	3,835	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		21.00000	22	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,950.00000	2,856	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		42.00000	43	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,986.00000	1,899	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		77.00000	86	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,172.00000	1,104	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		263.00000	291	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		383.00000	359	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,474.00000	1,545	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		238.00000	222	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,330.00000	2,408	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		146.00000	136	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,238.00000	3,323	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		93.00000	85	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,184.00000	4,272	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		30.00000	28	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,121.00000	6,215	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		17.00000	16	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,109.00000	8,202	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,782.00000	3,688	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		24.00000	24	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,804.00000	2,709	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		45.00000	46	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,853.00000	1,768	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		94.00000	104	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,076.00000	1,013	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		318.00000	349	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		221.00000	205	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,462.00000	2,542	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		85.00000	78	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,327.00000	4,414	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		28.00000	27	27.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,270.00000	6,364	27.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		16.00000	14	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,257.00000	8,351	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		28.00000	26	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,369.00000	6,463	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		15.00000	13	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,356.00000	8,450	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		27.00000	26	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,419.00000	6,512	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		14.00000	13	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,406.00000	8,500	29.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.75	Call			26.00000	25	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,567.00000	6,661	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			13.00000	12	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,555.00000	8,649	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			25.00000	24	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,667.00000	6,761	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			12.00000	11	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,654.00000	8,748	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			25.00000	24	27.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,716.00000	6,810	27.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			12.00000	11	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,703.00000	8,797	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			25.00000	23	27.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,766.00000	6,860	27.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			12.00000	11	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,753.00000	8,847	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,194.00000	3,100	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			36.00000	37	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,353.00000	1,275	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			195.00000	211	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			757.00000	708	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			598.00000	644	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			164.00000	153	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,006.00000	3,089	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			60.00000	55	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,901.00000	4,991	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			24.00000	23	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,865.00000	6,959	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			11.00000	10	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,852.00000	8,947	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			26.00000	24	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,617.00000	6,711	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			13.00000	12	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,604.00000	8,698	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			27.00000	25	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,468.00000	6,562	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			14.00000	13	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,455.00000	8,549	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,831.00000	3,737	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			23.00000	23	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,853.00000	2,758	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			44.00000	45	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,897.00000	1,811	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			88.00000	98	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			1,107.00000	1,043	16.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.40	Put			299.00000	329	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			226.00000	211	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,418.00000	2,497	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			88.00000	80	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,279.00000	4,367	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			29.00000	27	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,220.00000	6,314	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			16.00000	15	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,208.00000	8,301	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,979.00000	3,884	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			21.00000	21	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,999.00000	2,905	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			41.00000	41	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			2,031.00000	1,944	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			72.00000	81	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			1,205.00000	1,136	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			246.00000	273	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			244.00000	228	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,286.00000	2,364	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			96.00000	88	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,137.00000	4,224	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			30.00000	29	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,072.00000	6,165	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			18.00000	16	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,059.00000	8,153	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			4,028.00000	3,934	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			20.00000	20	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			3,048.00000	2,954	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			40.00000	40	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			2,076.00000	1,989	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			68.00000	75	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			1,238.00000	1,169	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			230.00000	256	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			251.00000	233	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,242.00000	2,320	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			99.00000	90	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,090.00000	4,177	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			31.00000	29	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,022.00000	6,116	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			18.00000	17	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,010.00000	8,103	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,881.00000	3,786	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			22.00000	22	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,901.00000	2,807	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			43.00000	44	20.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.35	Call			1,941.00000	1,855	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			83.00000	92	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			1,139.00000	1,073	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			281.00000	310	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			232.00000	216	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,374.00000	2,453	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			90.00000	83	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,232.00000	4,319	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			29.00000	28	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,171.00000	6,264	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			17.00000	15	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,158.00000	8,252	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			28.00000	27	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,319.00000	6,413	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			15.00000	14	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,307.00000	8,400	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			3,146.00000	3,052	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			37.00000	38	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			2,172.00000	2,079	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			64.00000	66	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,315.00000	1,236	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			206.00000	223	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			160.00000	149	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,052.00000	3,136	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			58.00000	53	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			4,950.00000	5,040	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			24.00000	22	28.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			6,915.00000	7,009	28.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			11.00000	10	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			8,902.00000	8,996	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			3,097.00000	3,003	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			38.00000	39	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			2,124.00000	2,034	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			66.00000	70	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			1,276.00000	1,202	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			218.00000	239	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			157.00000	146	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,098.00000	3,182	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			56.00000	52	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			4,998.00000	5,088	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			23.00000	22	28.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			6,965.00000	7,059	28.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			10.00000	9	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			8,952.00000	9,046	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			3,243.00000	3,149	22.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.00	Put		35.00000	36	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,269.00000	2,176	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		60.00000	62	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,393.00000	1,313	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		184.00000	200	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		780.00000	729	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		571.00000	616	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		168.00000	157	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,960.00000	3,043	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		62.00000	56	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,853.00000	4,943	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		24.00000	23	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,816.00000	6,910	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		11.00000	10	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,803.00000	8,897	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		4,174.00000	4,081	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		16.00000	17	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		268.00000	251	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,109.00000	2,188	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		105.00000	98	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		3,946.00000	4,034	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		34.00000	31	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		5,875.00000	5,968	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		19.00000	18	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		7,860.00000	7,954	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		256.00000	240	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,198.00000	2,276	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		101.00000	93	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,042.00000	4,129	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		32.00000	30	26.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		5,973.00000	6,066	26.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		18.00000	17	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		7,960.00000	8,054	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		4,125.00000	4,032	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		17.00000	19	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		262.00000	246	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,153.00000	2,233	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		103.00000	96	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		3,994.00000	4,082	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		33.00000	30	26.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		5,924.00000	6,017	26.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		19.00000	18	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		7,910.00000	8,004	29.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.31970	13.41790		18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		871.00000	827	18.45	0.00	0	12,265.00

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	13.40	Put			853.00000	907	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			911.00000	864	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			794.00000	845	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			891.00000	845	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			823.00000	876	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			852.00000	809	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			884.00000	939	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			816.00000	774	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			948.00000	1,005	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			748.00000	710	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,080.00000	1,140	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			673.00000	639	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,255.00000	1,319	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			659.00000	626	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,291.00000	1,356	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			632.00000	600	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,364.00000	1,431	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			619.00000	588	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,401.00000	1,468	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			583.00000	553	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,515.00000	1,584	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			595.00000	565	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,477.00000	1,545	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			717.00000	680	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,149.00000	1,211	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			184.00000	173	24.96	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,266.00000	4,353	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			798.00000	758	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			980.00000	1,038	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			764.00000	725	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,046.00000	1,106	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			781.00000	741	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,013.00000	1,072	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			702.00000	666	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,184.00000	1,246	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			645.00000	613	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,328.00000	1,393	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			607.00000	576	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,439.00000	1,506	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			687.00000	652	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,219.00000	1,283	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			732.00000	695	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,114.00000	1,175	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			687.00000	652	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,219.00000	1,283	19.49	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.90	Call			702.00000	666	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,184.00000	1,246	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			764.00000	725	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,046.00000	1,106	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			834.00000	791	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			916.00000	972	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			932.00000	884	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			765.00000	815	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			528.00000	501	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,710.00000	1,782	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,406.00000	1,337	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			338.00000	367	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,119.00000	1,063	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			551.00000	593	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			400.00000	379	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,332.00000	2,409	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			273.00000	259	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,205.00000	3,289	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			194.00000	183	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,126.00000	4,213	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			135.00000	127	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,067.00000	5,157	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,441.00000	1,367	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			323.00000	348	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,145.00000	1,088	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			527.00000	568	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			407.00000	387	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,289.00000	2,367	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			278.00000	263	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,160.00000	3,244	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			197.00000	187	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,079.00000	4,167	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			137.00000	129	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,020.00000	5,110	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,829.00000	4,732	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			11.00000	12	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,370.00000	3,273	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			52.00000	53	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,972.00000	1,888	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			154.00000	168	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			998.00000	947	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			681.00000	728	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			299.00000	283	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,982.00000	3,064	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			177.00000	167	25.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.60	Put		4,359.00000	4,447	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		105.00000	99	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,787.00000	5,879	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		50.00000	46	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,232.00000	7,327	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,273.00000	5,175	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		5.00000	6	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,809.00000	3,712	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		41.00000	42	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,370.00000	2,275	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		102.00000	105	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,226.00000	1,166	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		458.00000	496	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		356.00000	337	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,588.00000	2,667	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		207.00000	196	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,939.00000	4,026	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		122.00000	115	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,354.00000	5,445	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		64.00000	59	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,796.00000	6,889	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,521.00000	5,423	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	3	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,054.00000	3,957	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		36.00000	37	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,603.00000	2,509	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		86.00000	89	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,372.00000	1,307	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		354.00000	387	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		393.00000	372	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,375.00000	2,452	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		225.00000	213	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,707.00000	3,793	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		133.00000	125	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,115.00000	5,205	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		73.00000	67	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,555.00000	6,648	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,956.00000	3,859	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		38.00000	39	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,983.00000	2,888	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		65.00000	68	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,055.00000	1,969	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		137.00000	149	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,312.00000	1,248	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		394.00000	429	16.98	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	14.50	Call			549.00000	521	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,631.00000	1,702	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			377.00000	357	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,459.00000	2,537	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			259.00000	245	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,341.00000	3,425	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,078.00000	2,983	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			61.00000	63	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,139.00000	2,052	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			121.00000	132	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			571.00000	542	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,553.00000	1,623	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			268.00000	254	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,250.00000	3,334	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			191.00000	180	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,173.00000	4,260	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,102.00000	4,006	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			34.00000	36	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,127.00000	3,031	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			59.00000	61	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,185.00000	2,094	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			117.00000	124	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			180.00000	170	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,312.00000	4,400	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			498.00000	473	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,830.00000	1,903	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			342.00000	324	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,674.00000	2,754	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			237.00000	224	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,569.00000	3,655	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			167.00000	158	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,499.00000	4,588	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			453.00000	431	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,035.00000	2,111	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			311.00000	294	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,893.00000	2,975	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			217.00000	206	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,799.00000	3,886	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			153.00000	144	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,735.00000	4,824	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,711.00000	3,614	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			44.00000	45	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,745.00000	2,650	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			77.00000	80	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,851.00000	1,769	16.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.75	Put		183.00000	199	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,171.00000	1,113	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		503.00000	544	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		414.00000	394	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,246.00000	2,324	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		283.00000	268	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,115.00000	3,198	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		200.00000	190	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,032.00000	4,120	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		140.00000	132	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,972.00000	5,062	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,565.00000	3,468	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		47.00000	48	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,734.00000	1,654	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		216.00000	234	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,094.00000	1,039	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		576.00000	619	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,516.00000	3,419	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		48.00000	49	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,556.00000	2,462	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		89.00000	92	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,696.00000	1,616	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		228.00000	247	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,069.00000	1,015	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		601.00000	646	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		385.00000	364	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,417.00000	2,495	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		263.00000	249	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,295.00000	3,380	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		187.00000	176	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,219.00000	4,307	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		130.00000	123	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,163.00000	5,253	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,419.00000	3,322	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		51.00000	52	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,463.00000	2,368	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		95.00000	98	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,620.00000	1,543	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		253.00000	273	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,022.00000	970	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		654.00000	700	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		370.00000	350	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,502.00000	2,580	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		254.00000	241	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,386.00000	3,471	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 14/06/2010 Currency Future	18.55	Call			126.00000	119	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,258.00000	5,349	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,321.00000	3,225	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			53.00000	55	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,547.00000	1,471	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			279.00000	301	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			976.00000	926	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			708.00000	756	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			245.00000	232	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,477.00000	3,563	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			174.00000	164	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,406.00000	4,494	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,614.00000	3,517	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			46.00000	47	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,651.00000	2,556	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			83.00000	86	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,772.00000	1,692	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			205.00000	222	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,760.00000	3,663	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			42.00000	43	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,792.00000	2,697	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			75.00000	78	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,891.00000	1,808	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			173.00000	188	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,198.00000	1,139	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			480.00000	519	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			421.00000	401	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,203.00000	2,281	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			288.00000	273	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,071.00000	3,153	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			203.00000	193	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,985.00000	4,073	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			142.00000	134	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,924.00000	5,014	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,792.00000	2,697	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			75.00000	78	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,891.00000	1,808	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			173.00000	188	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,198.00000	1,139	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			480.00000	519	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			421.00000	401	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,203.00000	2,281	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,467.00000	3,370	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			49.00000	51	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,510.00000	2,415	17.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.00	Put		92.00000	95	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,658.00000	1,579	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		240.00000	260	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,045.00000	992	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		627.00000	672	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		128.00000	121	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,210.00000	5,301	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,416.00000	2,322	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		98.00000	102	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,584.00000	1,507	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		266.00000	287	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		363.00000	343	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,545.00000	2,624	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		250.00000	236	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,432.00000	3,517	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		124.00000	117	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,306.00000	5,397	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,907.00000	3,810	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		39.00000	40	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,935.00000	2,840	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		67.00000	70	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,013.00000	1,928	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		145.00000	159	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,283.00000	1,220	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		415.00000	451	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		445.00000	423	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,077.00000	2,153	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		305.00000	289	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,937.00000	3,019	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		214.00000	203	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,846.00000	3,933	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		150.00000	141	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,782.00000	4,872	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		88.00000	81	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,220.00000	6,311	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		30.00000	28	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,162.00000	8,258	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,840.00000	2,745	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		72.00000	75	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,931.00000	1,848	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		163.00000	178	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		84.00000	77	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,316.00000	6,407	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		28.00000	26	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,260.00000	8,357	26.37	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	19.75	Call			79.00000	73	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,411.00000	6,503	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			27.00000	25	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,359.00000	8,455	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,663.00000	3,565	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			45.00000	46	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,698.00000	2,603	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			80.00000	83	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,812.00000	1,730	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			194.00000	210	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			336.00000	318	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,718.00000	2,798	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			164.00000	155	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,546.00000	4,635	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			77.00000	71	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,459.00000	6,551	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			26.00000	24	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,408.00000	8,505	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,556.00000	2,462	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			89.00000	92	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,696.00000	1,616	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			228.00000	247	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,069.00000	1,015	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			601.00000	646	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			317.00000	300	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,849.00000	2,930	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			156.00000	147	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,688.00000	4,777	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			71.00000	66	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,603.00000	6,696	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			24.00000	22	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,556.00000	8,653	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			317.00000	300	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,849.00000	2,930	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			69.00000	64	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,652.00000	6,744	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			23.00000	22	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,606.00000	8,702	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			294.00000	278	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,026.00000	3,109	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			145.00000	136	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,877.00000	4,967	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			22.00000	20	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,754.00000	8,850	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,273.00000	3,176	19.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.20	Put		55.00000	56	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		2,323.00000	2,229	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		105.00000	109	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,511.00000	1,436	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		293.00000	316	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		954.00000	905	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		736.00000	785	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		62.00000	57	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,844.00000	6,938	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		21.00000	20	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,803.00000	8,900	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,175.00000	3,079	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		58.00000	59	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,231.00000	2,137	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		113.00000	117	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		59.00000	54	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,941.00000	7,035	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		20.00000	19	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,902.00000	8,999	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,224.00000	3,127	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		56.00000	58	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,277.00000	2,183	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		109.00000	113	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,476.00000	1,401	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		308.00000	332	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		61.00000	56	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,893.00000	6,986	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		21.00000	19	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,853.00000	8,949	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		148.00000	139	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,830.00000	4,919	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		66.00000	61	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,748.00000	6,841	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		22.00000	21	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,704.00000	8,801	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		323.00000	306	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,805.00000	2,886	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		158.00000	149	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,641.00000	4,730	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		25.00000	23	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,507.00000	8,603	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,005.00000	3,908	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		37.00000	38	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,031.00000	2,935	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		63.00000	66	19.04	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	11.45	Call			2,097.00000	2,010	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			129.00000	141	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,342.00000	1,277	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put			374.00000	408	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			93.00000	85	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,125.00000	6,216	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			31.00000	29	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,063.00000	8,159	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			95.00000	88	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,077.00000	6,168	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			32.00000	30	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,014.00000	8,110	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,858.00000	3,761	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			40.00000	41	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,887.00000	2,792	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			70.00000	73	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,254.00000	1,193	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			436.00000	473	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			86.00000	79	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,268.00000	6,359	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			29.00000	27	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,211.00000	8,307	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			349.00000	330	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,631.00000	2,710	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			170.00000	161	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,453.00000	4,541	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			81.00000	75	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,364.00000	6,455	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			27.00000	26	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,310.00000	8,406	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			329.00000	312	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			2,761.00000	2,842	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			161.00000	152	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,593.00000	4,682	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			75.00000	69	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,507.00000	6,600	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			25.00000	24	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,457.00000	8,554	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			58.00000	53	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			6,990.00000	7,083	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			20.00000	18	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			8,952.00000	9,048	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			68.00000	62	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			6,700.00000	6,793	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			23.00000	21	26.37	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	22.05	Put			8,655.00000	8,752	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			4,198.00000	4,103	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			30.00000	33	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			100.00000	94	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			5,932.00000	6,024	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			35.00000	32	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			7,867.00000	7,963	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			97.00000	90	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,029.00000	6,120	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			33.00000	31	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			7,965.00000	8,061	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			0.00000	4,055	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			0.00000	35	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			0.00000	92	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			0.00000	6,073	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			0.00000	31	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			0.00000	8,012	26.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.07500		11.19110		14.99	376,550.00	34	21,312.00
€ / R On 14/09/2009 Currency Future	11.20	Call			123.00000	72	16.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			131.00000	197	16.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			153.00000	87	15.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			112.00000	162	15.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			104.00000	59	16.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			163.00000	234	16.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			89.00000	48	16.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			198.00000	273	16.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			47.00000	21	18.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			356.00000	446	18.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			65.00000	32	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			273.00000	357	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			41.00000	17	18.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			400.00000	492	18.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			35.00000	14	19.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			444.00000	539	19.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			55.00000	26	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			314.00000	401	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			31.00000	11	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			489.00000	586	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			65.00000	32	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			273.00000	357	17.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			223.00000	128	14.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			82.00000	103	14.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			153.00000	87	15.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			112.00000	162	15.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.00	Call			261.00000	159	15.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			70.00000	84	15.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			187.00000	106	15.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			96.00000	131	15.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			31.00000	11	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			489.00000	586	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			27.00000	9	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			536.00000	634	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			35.00000	14	19.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			444.00000	539	19.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			5.00000	1	25.85	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,314.00000	1,426	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			76.00000	39	17.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			235.00000	314	17.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			55.00000	26	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			314.00000	401	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			76.00000	39	17.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			235.00000	314	17.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			20.00000	6	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			629.00000	731	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			18.00000	5	20.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			677.00000	780	20.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			23.00000	8	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			582.00000	683	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			16.00000	4	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			725.00000	829	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			13.00000	3	22.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			821.00000	928	22.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			14.00000	4	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			773.00000	879	21.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			11.00000	2	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			870.00000	977	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			10.00000	2	22.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			919.00000	1,027	22.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			6.00000	1	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,215.00000	1,326	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			7.00000	1	24.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,116.00000	1,226	24.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			7.00000	1	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,066.00000	1,176	23.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			5.00000	1	25.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,264.00000	1,376	25.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			4.00000	0	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,413.00000	1,525	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			4.00000	0	26.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.65	Put		1,463.00000	1,575	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		3.00000	0	28.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,612.00000	1,725	28.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		2.00000	0	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,811.00000	1,925	29.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		2.00000	0	30.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		2,011.00000	2,125	30.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		2.00000	0	30.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,961.00000	2,075	30.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		2.00000	0	30.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,961.00000	2,075	30.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1.00000	0	32.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,310.00000	2,425	32.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		1.00000	0	32.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,360.00000	2,475	32.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		1.00000	0	31.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,260.00000	2,375	31.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1.00000	0	31.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,210.00000	2,325	31.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1.00000	0	31.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,160.00000	2,275	31.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1.00000	0	31.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,160.00000	2,275	31.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		2.00000	0	30.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		2,061.00000	2,175	30.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		1.00000	0	33.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,510.00000	2,625	33.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		0.00000	0	33.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,659.00000	2,775	33.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	34.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,709.00000	2,825	34.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		1.00000	0	32.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,410.00000	2,525	32.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		2.00000	0	31.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,110.00000	2,225	31.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		2.00000	0	31.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,110.00000	2,225	31.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1.00000	0	31.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,210.00000	2,325	31.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		2.00000	0	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,861.00000	1,975	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		1.00000	0	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,559.00000	2,675	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		1.00000	0	32.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,460.00000	2,575	32.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	34.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,709.00000	2,825	34.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	34.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,759.00000	2,875	34.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	34.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,809.00000	2,925	34.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	35.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,909.00000	3,025	35.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	33.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,609.00000	2,725	33.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			2.00000	0	30.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,911.00000	2,025	30.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	35.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,009.00000	3,125	35.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	38.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,659.00000	3,775	38.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	33.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,609.00000	2,725	33.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	35.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,909.00000	3,025	35.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	36.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,109.00000	3,225	36.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	36.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,209.00000	3,325	36.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	0	37.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,309.00000	3,425	37.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	37.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,409.00000	3,525	37.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1.00000	0	32.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,410.00000	2,525	32.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	36.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,109.00000	3,225	36.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	36.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,209.00000	3,325	36.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			4.00000	0	27.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,512.00000	1,625	27.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			3.00000	0	28.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,612.00000	1,725	28.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			3.00000	0	28.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,712.00000	1,825	28.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1.00000	0	32.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,360.00000	2,475	32.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	34.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,859.00000	2,975	34.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	35.34	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	14.15	Put			2,959.00000	3,075	35.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	35.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,059.00000	3,175	35.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			2.00000	0	30.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,911.00000	2,025	30.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			3.00000	0	28.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,712.00000	1,825	28.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			3.00000	0	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,662.00000	1,775	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			3.00000	0	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,762.00000	1,875	29.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	33.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,659.00000	2,775	33.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			2.00000	0	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,861.00000	1,975	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1.00000	0	32.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,460.00000	2,575	32.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			3.00000	0	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,562.00000	1,675	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			4.00000	0	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,413.00000	1,525	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			6.00000	1	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,165.00000	1,276	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			4.00000	0	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,363.00000	1,475	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			9.00000	2	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			968.00000	1,077	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			6.00000	1	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,165.00000	1,276	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			3.00000	0	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,662.00000	1,775	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			10.00000	2	22.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			919.00000	1,027	22.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			8.00000	1	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,017.00000	1,126	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			9.00000	2	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			968.00000	1,077	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			4.00000	0	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,463.00000	1,575	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,791.00000	4,675	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,291.00000	3,175	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,791.00000	1,675	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	26.77	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	10.90	Call			343.00000	229	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			51.00000	54	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	40.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,209.00000	4,325	40.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	46.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,709.00000	5,825	46.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	50.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,209.00000	7,325	50.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,091.00000	4,975	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,591.00000	3,475	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,091.00000	1,975	28.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	28.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			613.00000	488	18.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			22.00000	13	18.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	39.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,909.00000	4,025	39.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	45.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,409.00000	5,525	45.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	49.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,909.00000	7,025	49.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,241.00000	5,125	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,741.00000	3,625	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,241.00000	2,125	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	28.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			756.00000	631	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			14.00000	6	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			0.00000	0	39.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,759.00000	3,875	39.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	44.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,259.00000	5,375	44.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	49.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,759.00000	6,875	49.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			16.00000	4	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			725.00000	829	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			18.00000	5	20.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			677.00000	780	20.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			301.00000	193	15.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			60.00000	68	15.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			474.00000	352	17.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			33.00000	27	17.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			385.00000	268	16.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.85	Put		44.00000	43	16.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call		520.00000	397	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put		29.00000	22	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call		429.00000	310	16.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put		38.00000	35	16.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call		4,191.00000	4,075	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put		0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call		3,191.00000	3,075	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put		0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call		2,191.00000	2,075	28.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put		0.00000	0	28.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call		1,195.00000	1,076	22.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put		4.00000	1	22.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call		0.00000	0	39.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put		3,809.00000	3,925	39.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call		0.00000	0	46.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put		5,809.00000	5,925	46.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call		0.00000	0	52.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put		7,809.00000	7,925	52.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call		4,041.00000	3,925	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		3,041.00000	2,925	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	24.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		2,041.00000	1,925	28.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	28.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		1,047.00000	926	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		6.00000	1	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	0	40.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		3,959.00000	4,075	40.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		0.00000	0	46.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		5,959.00000	6,075	46.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,959.00000	8,075	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		3,941.00000	3,825	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		2,941.00000	2,825	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		1,941.00000	1,825	27.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		0.00000	0	27.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		950.00000	827	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		9.00000	2	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		0.00000	0	40.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		4,059.00000	4,175	40.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		0.00000	0	47.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		6,059.00000	6,175	47.31	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,059.00000	8,175	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,891.00000	3,775	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,891.00000	2,775	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,891.00000	1,775	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			901.00000	778	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			10.00000	3	20.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	40.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,109.00000	4,225	40.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	47.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,109.00000	6,225	47.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,109.00000	8,225	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,691.00000	3,575	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,691.00000	2,575	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,692.00000	1,575	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			708.00000	583	19.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			16.00000	8	19.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	41.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,309.00000	4,425	41.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	48.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,309.00000	6,425	48.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,309.00000	8,425	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,641.00000	3,525	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,641.00000	2,525	26.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	26.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,642.00000	1,525	25.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			1.00000	0	25.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			660.00000	535	18.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			19.00000	10	18.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	41.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,359.00000	4,475	41.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	48.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,359.00000	6,475	48.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,359.00000	8,475	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,591.00000	2,475	26.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,592.00000	1,475	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			1.00000	0	25.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	41.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,409.00000	4,525	41.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	48.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,409.00000	6,525	48.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,409.00000	8,525	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,491.00000	3,375	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,491.00000	2,375	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,492.00000	1,375	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			1.00000	0	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	41.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,509.00000	4,625	41.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	48.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,509.00000	6,625	48.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,509.00000	8,625	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,541.00000	3,425	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,541.00000	2,425	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,542.00000	1,425	25.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			1.00000	0	25.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			566.00000	442	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			25.00000	17	17.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	41.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,459.00000	4,575	41.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	48.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,459.00000	6,575	48.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,459.00000	8,575	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,791.00000	3,675	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,791.00000	2,675	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			804.00000	680	19.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			13.00000	5	19.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	47.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,209.00000	6,325	47.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,209.00000	8,325	52.92	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 14/09/2009 Currency Future	7.20	Call		3,991.00000	3,875	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		2,991.00000	2,875	25.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		0.00000	0	25.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		1,991.00000	1,875	28.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	28.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		999.00000	877	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		8.00000	2	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		0.00000	0	40.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		4,009.00000	4,125	40.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		0.00000	0	47.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		6,009.00000	6,125	47.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		8,009.00000	8,125	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,141.00000	4,025	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,141.00000	3,025	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	24.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,141.00000	2,025	29.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	0	29.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,145.00000	1,026	22.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		4.00000	1	22.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		0.00000	0	39.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,859.00000	3,975	39.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		0.00000	0	46.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,859.00000	5,975	46.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,859.00000	7,975	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		2,741.00000	2,625	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call		1,741.00000	1,625	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		0.00000	0	41.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		4,259.00000	4,375	41.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		0.00000	0	47.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		6,259.00000	6,375	47.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	52.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		8,259.00000	8,375	52.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.26350	11.38160		16.57	5,079,838.50	451	14,016.00
€ / R On 14/12/2009 Currency Future	11.40	Call		399.00000	345	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		417.00000	481	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		421.00000	362	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		390.00000	449	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		144.00000	128	21.29	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,263.00000	1,364	21.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.50	Call			362.00000	313	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			480.00000	549	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			298.00000	258	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			616.00000	694	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			328.00000	284	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			546.00000	620	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			284.00000	246	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			652.00000	732	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			271.00000	235	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			689.00000	771	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			313.00000	270	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			581.00000	657	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			246.00000	214	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			765.00000	850	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			187.00000	164	20.16	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,005.00000	1,100	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			25.00000	29	27.78	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,244.00000	3,366	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			470.00000	400	16.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			338.00000	387	16.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			380.00000	328	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			448.00000	515	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			496.00000	424	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			314.00000	361	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			258.00000	224	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			727.00000	810	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			445.00000	381	16.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			364.00000	417	16.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			344.00000	298	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			513.00000	584	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			224.00000	195	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			843.00000	932	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			214.00000	187	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			883.00000	973	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			205.00000	179	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			923.00000	1,015	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			235.00000	204	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			803.00000	891	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			196.00000	171	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			964.00000	1,058	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			179.00000	157	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,047.00000	1,143	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			138.00000	123	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,307.00000	1,409	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			150.00000	133	21.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.45	Put		1,219.00000	1,320	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		157.00000	139	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,175.00000	1,275	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		127.00000	114	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,396.00000	1,500	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		122.00000	109	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,441.00000	1,546	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		117.00000	105	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,486.00000	1,592	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		113.00000	102	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,531.00000	1,638	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		97.00000	88	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,715.00000	1,825	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		84.00000	77	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,902.00000	2,014	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		73.00000	66	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,092.00000	2,203	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		78.00000	72	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,997.00000	2,108	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		76.00000	69	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,044.00000	2,156	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		76.00000	69	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,044.00000	2,156	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		58.00000	55	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,327.00000	2,442	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		56.00000	53	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,374.00000	2,490	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		61.00000	57	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,279.00000	2,394	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		64.00000	59	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,232.00000	2,346	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		67.00000	62	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,185.00000	2,298	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		64.00000	59	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,232.00000	2,346	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		70.00000	64	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,138.00000	2,250	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		49.00000	48	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,517.00000	2,634	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		81.00000	75	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,949.00000	2,061	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		21.00000	25	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,489.00000	3,612	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		53.00000	51	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,422.00000	2,538	25.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.95	Call			44.00000	44	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,613.00000	2,731	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			41.00000	41	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,709.00000	2,828	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			37.00000	39	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,806.00000	2,925	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			34.00000	36	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,903.00000	3,023	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			78.00000	72	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,997.00000	2,108	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			73.00000	66	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,092.00000	2,203	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			51.00000	49	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,469.00000	2,586	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			46.00000	46	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,565.00000	2,682	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			43.00000	43	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,661.00000	2,779	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			93.00000	85	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,762.00000	1,872	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			87.00000	80	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,855.00000	1,966	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			58.00000	55	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,327.00000	2,442	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			87.00000	80	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,855.00000	1,966	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			49.00000	48	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,517.00000	2,634	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			90.00000	82	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,808.00000	1,919	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			51.00000	49	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,469.00000	2,586	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			46.00000	46	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,565.00000	2,682	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			39.00000	40	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,757.00000	2,877	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			41.00000	41	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,709.00000	2,828	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			101.00000	91	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,669.00000	1,778	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			105.00000	95	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,623.00000	1,731	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			90.00000	82	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,808.00000	1,919	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			61.00000	57	25.06	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 14/12/2009 Currency Future	13.60	Put		2,279.00000	2,394	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		105.00000	95	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,623.00000	1,731	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		109.00000	98	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,577.00000	1,685	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		93.00000	85	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,762.00000	1,872	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		133.00000	118	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,351.00000	1,455	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		164.00000	144	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,132.00000	1,231	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		127.00000	114	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,396.00000	1,500	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		171.00000	150	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,090.00000	1,187	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		157.00000	139	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,175.00000	1,275	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		133.00000	118	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,351.00000	1,455	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		847.00000	758	16.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		116.00000	144	16.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		522.00000	449	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		291.00000	336	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		24.00000	28	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,293.00000	3,415	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,004.00000	909	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		73.00000	95	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		640.00000	560	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		208.00000	247	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		23.00000	27	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,391.00000	3,513	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,858.00000	1,728	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		26.00000	15	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		579.00000	503	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		248.00000	289	16.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		12.00000	14	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,181.00000	4,300	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		6.00000	1	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,674.00000	5,788	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		3.00000	0	29.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,171.00000	7,287	29.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,151.00000	2,021	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		19.00000	8	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		774.00000	688	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		143.00000	175	16.25	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 14/12/2009 Currency Future	15.25	Call			15.00000	20	29.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,884.00000	4,007	29.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			7.00000	2	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,375.00000	5,489	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			3.00000	1	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,872.00000	6,987	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			187.00000	164	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,005.00000	1,100	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,297.00000	2,170	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			16.00000	6	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			885.00000	794	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			104.00000	131	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			17.00000	22	29.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,735.00000	3,858	29.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			7.00000	3	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,226.00000	5,339	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			4.00000	1	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,722.00000	6,837	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,585.00000	3,464	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			3.00000	1	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,593.00000	2,467	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			11.00000	4	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,615.00000	1,488	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			34.00000	25	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			739.00000	655	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			158.00000	191	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			22.00000	26	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,440.00000	3,562	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			11.00000	10	28.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,429.00000	4,546	28.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,685.00000	3,564	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			3.00000	1	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,691.00000	2,567	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			10.00000	3	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,712.00000	1,584	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			30.00000	20	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			810.00000	722	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			129.00000	159	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			23.00000	27	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,342.00000	3,464	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			11.00000	11	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,330.00000	4,448	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,734.00000	3,614	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			3.00000	1	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,741.00000	2,617	20.92	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.65	Put		9.00000	3	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,761.00000	1,632	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		29.00000	18	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		12.00000	12	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,280.00000	4,398	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,485.00000	3,365	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		4.00000	1	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,494.00000	2,368	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		12.00000	5	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,519.00000	1,394	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		37.00000	30	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		672.00000	591	16.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		190.00000	227	16.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		20.00000	24	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,538.00000	3,661	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		10.00000	8	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,529.00000	4,645	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,386.00000	3,265	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		4.00000	1	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,396.00000	2,269	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		14.00000	5	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,423.00000	1,300	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		41.00000	37	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		609.00000	531	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		228.00000	268	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		18.00000	23	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,637.00000	3,760	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		10.00000	7	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,628.00000	4,744	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,286.00000	3,165	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		5.00000	1	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,327.00000	1,208	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		46.00000	45	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		550.00000	476	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		269.00000	312	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		9.00000	6	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,728.00000	4,843	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,336.00000	3,215	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		5.00000	1	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,347.00000	2,219	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		15.00000	6	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,375.00000	1,254	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		43.00000	41	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		18.00000	23	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,686.00000	3,809	29.00	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	16.05	Call		9.00000	7	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,678.00000	4,793	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,535.00000	3,414	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		4.00000	1	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,543.00000	2,418	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		12.00000	4	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,567.00000	1,441	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		35.00000	27	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		705.00000	622	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		174.00000	209	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		10.00000	9	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,479.00000	4,596	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,635.00000	3,514	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		3.00000	1	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,642.00000	2,517	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		10.00000	4	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,664.00000	1,536	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		32.00000	22	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		11.00000	10	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,379.00000	4,497	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,784.00000	3,664	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	1	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,790.00000	2,666	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		9.00000	3	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,809.00000	1,680	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		28.00000	16	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		12.00000	13	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,230.00000	4,349	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,784.00000	3,664	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	1	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,884.00000	3,764	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		2.00000	1	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,889.00000	2,766	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		8.00000	2	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,907.00000	1,777	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		25.00000	13	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		964.00000	870	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		82.00000	106	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		28.00000	31	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,146.00000	3,267	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		13.00000	15	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,131.00000	4,251	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,083.00000	3,964	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	0	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,088.00000	2,965	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.30	Put		6.00000	2	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,102.00000	1,972	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		20.00000	9	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,139.00000	1,031	15.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		57.00000	67	15.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		33.00000	35	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,951.00000	3,072	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		15.00000	19	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,933.00000	4,056	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,183.00000	4,064	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		1.00000	0	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,187.00000	3,065	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		5.00000	2	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,199.00000	2,071	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		18.00000	7	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,233.00000	1,118	16.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		51.00000	54	16.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		36.00000	37	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,854.00000	2,974	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		16.00000	21	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,834.00000	3,957	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		5.00000	1	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,824.00000	5,938	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		2.00000	0	30.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,821.00000	7,937	30.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		5.00000	1	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,924.00000	6,037	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,920.00000	8,037	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,984.00000	3,864	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		2.00000	0	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,988.00000	2,866	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		7.00000	2	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,004.00000	1,874	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		23.00000	11	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,046.00000	949	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		64.00000	85	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		14.00000	17	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,032.00000	4,153	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		5.00000	1	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,023.00000	6,137	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,020.00000	8,137	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		5.00000	1	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,123.00000	6,237	27.93	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	19.50	Call			2.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,120.00000	8,237	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			4.00000	1	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,273.00000	6,387	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			2.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,270.00000	8,387	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			4.00000	1	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,373.00000	6,487	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,370.00000	8,487	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			4.00000	1	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,522.00000	6,637	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,520.00000	8,637	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			4.00000	1	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,472.00000	6,587	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,470.00000	8,587	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			5.00000	1	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,223.00000	6,337	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			2.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,220.00000	8,337	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,133.00000	4,014	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			1.00000	0	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,137.00000	3,015	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			6.00000	2	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,186.00000	1,073	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			54.00000	60	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			5.00000	1	27.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,874.00000	5,987	27.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			2.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,870.00000	7,987	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			4,033.00000	3,914	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			2.00000	0	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			3,038.00000	2,915	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			6.00000	2	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			2,053.00000	1,923	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			21.00000	10	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			1,092.00000	989	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			60.00000	76	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			14.00000	18	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			3,982.00000	4,104	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			5.00000	1	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			5,974.00000	6,087	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			2.00000	0	30.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.35	Put		7,970.00000	8,087	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,934.00000	3,814	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		2.00000	1	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,939.00000	2,816	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		7.00000	2	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,956.00000	1,825	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		24.00000	12	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		13.00000	16	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,082.00000	4,202	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		5.00000	1	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,073.00000	6,187	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		2.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,070.00000	8,187	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		4.00000	1	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,422.00000	6,537	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,420.00000	8,537	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		4.00000	1	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,323.00000	6,437	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		2.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,320.00000	8,437	30.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.44670	11.56660		17.52	22,893.40	2	1,400.00
€ / R On 15/03/2010 Currency Future	11.55	Call		600.00000	543	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		583.00000	646	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		581.00000	526	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		614.00000	679	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		622.00000	561	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		555.00000	614	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		545.00000	493	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		678.00000	746	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		495.00000	448	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		779.00000	851	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		511.00000	462	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		745.00000	816	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		480.00000	434	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		814.00000	888	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		466.00000	421	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		849.00000	924	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		451.00000	408	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		885.00000	962	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		425.00000	384	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		958.00000	1,037	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		644.00000	580	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		528.00000	583	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		317.00000	288	20.75	0.00	0	13,636.00

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	12.60	Put		1,350.00000	1,441	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		880.00000	801	16.88	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		314.00000	354	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		668.00000	601	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		501.00000	555	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		438.00000	396	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		921.00000	999	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		545.00000	493	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		678.00000	746	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		692.00000	624	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		475.00000	527	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		528.00000	477	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		711.00000	781	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		412.00000	373	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		995.00000	1,076	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		400.00000	362	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,033.00000	1,115	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		388.00000	351	19.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,071.00000	1,154	19.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,333.00000	3,204	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		17.00000	7	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,353.00000	2,223	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		36.00000	27	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,429.00000	1,318	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		112.00000	121	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		742.00000	671	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		425.00000	474	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		226.00000	206	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,909.00000	2,009	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		137.00000	128	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,821.00000	2,931	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		89.00000	86	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,772.00000	3,889	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		47.00000	58	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,730.00000	4,861	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,383.00000	3,253	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		16.00000	7	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,401.00000	2,272	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		35.00000	25	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,472.00000	1,360	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		106.00000	113	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		768.00000	695	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		401.00000	449	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		231.00000	211	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,865.00000	1,964	22.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.20	Call		141.00000	131	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,774.00000	2,884	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		90.00000	87	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,724.00000	3,841	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		48.00000	59	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,682.00000	4,812	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,481.00000	3,353	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		15.00000	6	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,499.00000	2,368	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		32.00000	22	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,560.00000	1,445	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		93.00000	98	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		823.00000	747	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		356.00000	400	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		243.00000	222	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,776.00000	1,875	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		148.00000	137	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,681.00000	2,790	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		94.00000	91	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,628.00000	3,744	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		52.00000	61	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,586.00000	4,715	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,531.00000	3,402	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		14.00000	6	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,548.00000	2,417	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		31.00000	20	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,604.00000	1,488	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		87.00000	91	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		851.00000	773	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		334.00000	377	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		249.00000	227	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,733.00000	1,830	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		151.00000	140	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,635.00000	2,743	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		96.00000	92	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,580.00000	3,696	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		54.00000	63	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,538.00000	4,666	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,432.00000	3,303	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		15.00000	6	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,450.00000	2,320	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		34.00000	23	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,516.00000	1,402	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		99.00000	105	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		795.00000	721	17.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.15	Put			378.00000	424	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			237.00000	216	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,820.00000	1,919	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			144.00000	134	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,728.00000	2,837	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			92.00000	89	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,676.00000	3,792	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			50.00000	60	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,634.00000	4,764	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,679.00000	3,551	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			12.00000	5	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,695.00000	2,563	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			28.00000	17	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,738.00000	1,619	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			72.00000	72	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			941.00000	859	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			275.00000	312	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			269.00000	245	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,603.00000	1,698	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			163.00000	150	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,497.00000	2,603	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			102.00000	98	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,436.00000	3,551	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			61.00000	66	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,394.00000	4,520	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,778.00000	3,651	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			11.00000	4	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,793.00000	2,661	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			26.00000	14	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,829.00000	1,709	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			63.00000	62	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,005.00000	919	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			239.00000	273	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			284.00000	258	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,518.00000	1,611	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			172.00000	158	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,405.00000	2,511	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			107.00000	102	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,340.00000	3,455	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			66.00000	69	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,299.00000	4,422	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,728.00000	3,601	21.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			12.00000	4	21.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,744.00000	2,612	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			27.00000	15	18.71	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	9.85	Call			1,784.00000	1,664	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			67.00000	67	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			973.00000	889	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			256.00000	292	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			277.00000	251	21.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,560.00000	1,655	21.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			167.00000	154	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,451.00000	2,557	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			105.00000	100	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,388.00000	3,503	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			63.00000	68	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,347.00000	4,471	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,580.00000	3,452	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			13.00000	5	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,597.00000	2,466	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			30.00000	19	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,648.00000	1,531	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			82.00000	84	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			256.00000	233	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,689.00000	1,786	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			155.00000	143	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,589.00000	2,697	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			98.00000	94	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,532.00000	3,647	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			56.00000	64	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,490.00000	4,617	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,629.00000	3,502	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			13.00000	5	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,646.00000	2,514	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			29.00000	18	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,693.00000	1,575	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			77.00000	78	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			910.00000	829	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			294.00000	333	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			262.00000	239	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,646.00000	1,742	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			159.00000	147	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,543.00000	2,650	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			100.00000	96	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,484.00000	3,599	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			59.00000	65	28.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,442.00000	4,568	28.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,827.00000	3,701	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			10.00000	4	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,842.00000	2,710	18.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.75	Put		26.00000	13	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,875.00000	1,754	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		59.00000	57	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,038.00000	951	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		222.00000	254	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		292.00000	265	21.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,475.00000	1,568	21.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		176.00000	161	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,360.00000	2,465	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		109.00000	104	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,293.00000	3,407	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		68.00000	71	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,251.00000	4,374	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,877.00000	3,750	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		10.00000	4	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,891.00000	2,759	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		25.00000	13	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,921.00000	1,799	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		55.00000	53	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,072.00000	983	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		206.00000	236	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		300.00000	272	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,433.00000	1,526	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		181.00000	165	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,314.00000	2,419	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		112.00000	106	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,245.00000	3,359	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		71.00000	72	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,204.00000	4,325	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,074.00000	3,950	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		8.00000	3	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,088.00000	2,956	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		21.00000	10	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,110.00000	1,984	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		43.00000	38	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,219.00000	1,120	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		153.00000	173	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		335.00000	304	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,269.00000	1,357	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		200.00000	183	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,134.00000	2,236	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		122.00000	115	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,056.00000	3,168	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		80.00000	78	27.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,014.00000	4,132	27.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.35	Call			4,222.00000	4,099	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			6.00000	2	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,235.00000	3,105	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			19.00000	8	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,255.00000	2,127	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			39.00000	30	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,344.00000	1,236	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			127.00000	140	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			366.00000	331	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,149.00000	1,235	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			215.00000	197	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,998.00000	2,100	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			131.00000	122	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,914.00000	3,026	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			85.00000	83	27.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,869.00000	3,986	27.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			19.00000	40	30.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,803.00000	5,943	30.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			10.00000	20	33.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,793.00000	7,923	33.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			17.00000	38	31.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,950.00000	6,091	31.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			9.00000	19	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,943.00000	8,072	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,976.00000	3,850	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			9.00000	3	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,990.00000	2,858	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			23.00000	11	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,014.00000	1,891	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			48.00000	45	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,142.00000	1,050	16.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			176.00000	203	16.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			191.00000	174	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,224.00000	2,327	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			76.00000	75	27.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,109.00000	4,228	27.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			16.00000	36	31.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,049.00000	6,190	31.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			9.00000	18	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,042.00000	8,171	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			16.00000	35	31.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,149.00000	6,288	31.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			8.00000	17	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,142.00000	8,270	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,728.00000	3,601	21.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.85	Put			12.00000	4	21.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			15.00000	33	31.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,298.00000	6,436	31.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			7.00000	15	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,291.00000	8,419	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			14.00000	32	31.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,398.00000	6,535	31.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			7.00000	15	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,390.00000	8,518	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			14.00000	30	31.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,547.00000	6,684	31.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			6.00000	13	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,540.00000	8,667	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			14.00000	31	31.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,497.00000	6,634	31.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			7.00000	14	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,490.00000	8,617	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			15.00000	34	31.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,248.00000	6,387	31.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			8.00000	16	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,241.00000	8,369	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,124.00000	4,000	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			7.00000	3	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,137.00000	3,006	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			20.00000	9	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,158.00000	2,031	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			41.00000	35	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,260.00000	1,156	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			144.00000	160	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			205.00000	188	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,089.00000	2,191	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			82.00000	80	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,965.00000	4,083	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			18.00000	39	31.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			5,901.00000	6,042	31.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			9.00000	19	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,893.00000	8,023	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,173.00000	4,049	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			6.00000	2	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,186.00000	3,055	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			19.00000	8	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,207.00000	2,079	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			40.00000	32	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,302.00000	1,196	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			135.00000	149	16.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.40	Call			210.00000	192	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,043.00000	2,145	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			84.00000	81	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,917.00000	4,035	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			19.00000	39	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,852.00000	5,993	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			10.00000	20	33.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,843.00000	7,973	33.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,025.00000	3,900	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			9.00000	3	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,039.00000	2,907	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			22.00000	10	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,061.00000	1,938	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			45.00000	41	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,178.00000	1,085	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			162.00000	188	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			196.00000	178	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,179.00000	2,282	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			79.00000	77	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,062.00000	4,180	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			16.00000	37	31.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,000.00000	6,140	31.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			9.00000	18	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,993.00000	8,122	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			15.00000	34	31.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,199.00000	6,338	31.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			8.00000	16	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,191.00000	8,320	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			14.00000	31	31.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,447.00000	6,585	31.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			7.00000	14	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,440.00000	8,568	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			15.00000	33	31.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,348.00000	6,486	31.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			7.00000	15	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,341.00000	8,468	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,926.00000	3,800	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			10.00000	4	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,940.00000	2,808	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			24.00000	12	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,968.00000	1,845	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			51.00000	49	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,107.00000	1,016	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			190.00000	219	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			562.00000	509	18.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.65	Put			646.00000	712	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			186.00000	170	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,269.00000	2,373	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			73.00000	74	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,157.00000	4,277	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			16.00000	36	31.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,099.00000	6,239	31.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			9.00000	17	33.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,092.00000	8,221	33.64	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.37000		249.10300		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			300.10800		298.21900		0.00	21,007,560.00	7	750.00
ALBI On 04/02/2010 Index Future			305.61200		303.69000		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.14100		127.73900		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.49100		130.08200		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			301.87250		300.01500		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			307.40800		305.51800		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.40500		362.40500		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.36146		7.37486		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.43900		8.54400		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.02700		8.12400		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.29000		8.39800		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.52400		8.63400		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.46300		8.58000		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.44600		8.56400		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			6.87700		6.88900		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.88000		6.92400		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
JFRA On 06/05/2010 jFra			6.97600		7.06300		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.33100		7.35800		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.54200		7.67800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.47300		7.56400		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.67800		7.78500		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.26800		8.38300		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.38800		8.51000		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.40400		8.52500		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.44800		8.57400		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.01500		7.02200		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.98800		6.99900		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.10000		7.11000		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.16300		7.16600		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			290.41100		288.36300		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			295.73700		293.65300		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.42800		7.44400		0.95	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			5.00000	5	0.91	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			762.00000	749	0.91	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.41500		7.47000		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			751.00000	813	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			258.00000	224	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.19000		8.29500		7.00	0.00	0	6,733.00
R157 On 05/11/2009 Bond Future	7.50	Call			230.00000	303	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,483.00000	4,004	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.25200		8.36300		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,024.00000	1,193	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,147.00000	3,758	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.27000		8.38900		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,902.00000	3,219	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,370.00000	2,112	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.24700		8.37200		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,978.00000	4,330	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,252.00000	2,026	6.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future			8.76600		8.86900		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,226.00000	2,678	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,382.00000	2,834	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,423.00000	4,014	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,170.00000	1,761	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			62.00000	87	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,494.00000	13,519	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			158.00000	215	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			11,761.00000	10,818	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.80500		8.91100		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			1,875.00000	2,176	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			8,440.00000	7,724	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.82600		8.93500		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,584.00000	6,148	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,974.00000	4,504	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.82900		8.94100		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			7,446.00000	8,085	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,612.00000	4,197	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.25300		8.34700		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			144.00000	186	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,724.00000	3,376	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.30500		8.40600		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			481.00000	565	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,149.00000	3,831	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.31800		8.42600		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,195.00000	2,416	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,915.00000	1,726	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.28900		8.40300		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,482.00000	3,756	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,350.00000	1,210	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.68200		8.79700		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			105.00000	141	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,549.00000	6,953	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.74200		8.86100		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,304.00000	1,505	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,910.00000	4,474	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.77000		8.89400		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,613.00000	3,968	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,065.00000	2,772	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.76800		8.89800		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			4,871.00000	5,264	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,107.00000	2,839	10.34	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/11/2009 Bond Future			8.68600		8.80000		12.28	0.00	0	2,566.00
R204 On 05/11/2009 Bond Future	7.50	Call			112.00000	151	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,316.00000	7,670	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.73600		8.85500		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,443.00000	1,666	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,377.00000	4,901	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.76200		8.88500		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,002.00000	4,393	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,346.00000	3,029	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.76300		8.89100		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,049.00000	5,487	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,059.00000	2,774	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.29000		8.38500		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			112.00000	145	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,181.00000	2,890	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.35200		8.45400		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			391.00000	457	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,527.00000	3,264	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.37500		8.48500		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,141.00000	2,338	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,337.00000	1,199	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.34700		8.46600		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,645.00000	2,867	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,126.00000	1,006	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.80400		8.91700		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			82.00000	111	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,329.00000	8,663	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.85300		8.97000		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,381.00000	1,594	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,844.00000	5,351	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.88200		9.00400		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,588.00000	5,011	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,151.00000	2,851	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.88900		9.01600		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			5,633.00000	6,102	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,879.00000	2,607	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.81200		8.92500		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			98.00000	137	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,978.00000	7,299	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.85900		8.97600		12.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future	8.50	Call			1,611.00000	1,874	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,643.00000	4,174	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.88400		9.00500		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,322.00000	4,765	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,836.00000	2,533	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.88800		9.01300		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			5,748.00000	6,234	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,864.00000	2,588	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.30100		8.40300		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	9.00	Call			5,534.00000	6,252	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			674.00000	508	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			245.00000	330	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			8,670.00000	7,871	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			35.00000	51	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,769.00000	12,901	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			100.00000	139	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,117.00000	10,272	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,378.00000	11,231	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			92.00000	62	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.32100		8.42500		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			982.00000	1,167	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,579.00000	8,868	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,181.00000	12,999	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			435.00000	356	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.32500		8.43200		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,863.00000	5,373	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,287.00000	3,878	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.31500		8.42400		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			6,829.00000	7,407	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,132.00000	3,774	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			298.05400		296.22000		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			303.52000		301.65400		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.50010		6.54420		17.19	0.00	0	240,943.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			79.00000	59	18.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			85.00000	109	18.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			62.00000	45	19.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			117.00000	145	19.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			79.00000	59	18.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			85.00000	109	18.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			48.00000	35	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			154.00000	185	19.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.70	Call			37.00000	27	20.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			193.00000	227	20.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			23.00000	16	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			279.00000	316	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			29.00000	21	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			235.00000	271	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			23.00000	16	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			279.00000	316	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			48.00000	35	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			154.00000	185	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			111.00000	77	17.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			66.00000	77	17.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			184.00000	145	19.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			40.00000	45	19.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			184.00000	145	19.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			40.00000	45	19.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			269.00000	226	21.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			24.00000	26	21.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			225.00000	185	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			31.00000	34	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			146.00000	109	18.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			52.00000	59	18.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			146.00000	109	18.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			52.00000	59	18.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			269.00000	226	21.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			24.00000	26	21.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			62.00000	45	19.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			117.00000	145	19.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			313.00000	270	22.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			19.00000	20	22.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			359.00000	316	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			15.00000	16	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			37.00000	27	20.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			193.00000	227	20.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			15.00000	10	24.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			371.00000	410	24.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			10.00000	7	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			466.00000	507	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			15.00000	10	24.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			371.00000	410	24.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			18.00000	13	23.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			324.00000	363	23.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			12.00000	8	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			418.00000	458	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			8.00000	6	27.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.05	Put		514.00000	555	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		12.00000	8	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		418.00000	458	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		8.00000	6	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		514.00000	555	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		6.00000	4	28.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		611.00000	654	28.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		7.00000	5	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		562.00000	604	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		7.00000	5	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		562.00000	604	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		5.00000	3	29.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		661.00000	703	29.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		3.00000	2	31.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		759.00000	802	31.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		6.00000	4	28.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		611.00000	654	28.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		4.00000	3	30.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		710.00000	753	30.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		3.00000	2	31.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		759.00000	802	31.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		3.00000	2	33.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		858.00000	902	33.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		5.00000	3	29.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		661.00000	703	29.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		3.00000	2	33.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		858.00000	902	33.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		2.00000	1	35.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		958.00000	1,001	35.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		3.00000	2	32.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		809.00000	852	32.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		2.00000	2	34.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		908.00000	951	34.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		2.00000	1	36.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,008.00000	1,051	36.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		359.00000	316	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		15.00000	16	23.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,794.00000	5,750	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,294.00000	4,250	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,794.00000	2,750	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,294.00000	1,250	35.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	35.40	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	8.25	Call		1.00000	0	48.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,706.00000	1,750	48.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	56.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,206.00000	3,250	56.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	62.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,706.00000	4,750	62.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	68.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,206.00000	6,250	68.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,994.00000	5,950	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,494.00000	4,450	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,994.00000	2,950	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,494.00000	1,450	33.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	33.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		1.00000	1	45.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,507.00000	1,550	45.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	56.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,006.00000	3,050	56.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	61.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,506.00000	4,550	61.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	68.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,006.00000	6,050	68.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,044.00000	6,000	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,544.00000	4,500	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,044.00000	3,000	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,544.00000	1,500	32.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	32.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		1.00000	1	44.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,457.00000	1,500	44.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	56.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,956.00000	3,000	56.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	61.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,456.00000	4,500	61.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	68.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,956.00000	6,000	68.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		502.00000	457	26.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		8.00000	7	26.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		406.00000	362	24.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		12.00000	12	24.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		747.00000	702	31.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.80	Put		3.00000	2	31.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		648.00000	604	29.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		4.00000	4	29.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		550.00000	506	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		6.00000	6	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		454.00000	410	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		10.00000	9	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		697.00000	653	30.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		3.00000	3	30.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		599.00000	555	28.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		5.00000	5	28.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		454.00000	410	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		10.00000	9	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		599.00000	555	28.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		5.00000	5	28.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,244.00000	4,200	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,244.00000	3,200	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,244.00000	2,200	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,244.00000	1,200	35.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	35.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		1.00000	0	49.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,756.00000	1,800	49.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	58.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,756.00000	3,800	58.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	67.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,756.00000	5,800	67.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	74.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,756.00000	7,800	74.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,194.00000	4,150	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,194.00000	3,150	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,194.00000	2,150	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,194.00000	1,150	36.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		0.00000	0	36.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		1.00000	0	50.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,806.00000	1,850	50.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	58.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,806.00000	3,850	58.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	67.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,806.00000	5,850	67.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	75.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,806.00000	7,850	75.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,144.00000	4,100	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,144.00000	3,100	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,144.00000	2,100	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,144.00000	1,100	36.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			0.00000	0	36.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			1.00000	0	51.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,856.00000	1,900	51.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	58.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,856.00000	3,900	58.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	67.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,856.00000	5,900	67.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	75.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,856.00000	7,900	75.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,094.00000	4,050	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,094.00000	3,050	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,094.00000	2,050	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,095.00000	1,050	37.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put			0.00000	0	37.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call			1.00000	0	52.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put			1,906.00000	1,950	52.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	58.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,906.00000	3,950	58.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	67.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,906.00000	5,950	67.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	75.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,906.00000	7,950	75.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	58.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,906.00000	3,950	58.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	67.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,906.00000	5,950	67.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	75.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,906.00000	7,950	75.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call			4,044.00000	4,000	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call			2,044.00000	2,000	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call			1,045.00000	1,001	37.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.50	Put			1.00000	1	37.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call			1.00000	0	53.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			1,956.00000	2,000	53.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	58.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			3,956.00000	4,000	58.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,956.00000	8,000	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			3,994.00000	3,950	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			1,994.00000	1,950	28.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	28.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			995.00000	951	36.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			1.00000	1	36.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			1.00000	0	53.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			2,006.00000	2,050	53.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	59.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			4,006.00000	4,050	59.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			8,006.00000	8,050	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			3,944.00000	3,900	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			2,944.00000	2,900	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,944.00000	1,900	28.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	28.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			945.00000	901	35.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			1.00000	1	35.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			0.00000	0	53.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,056.00000	2,100	53.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	59.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,056.00000	4,100	59.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	68.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,056.00000	6,100	68.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,056.00000	8,100	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,844.00000	3,800	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,844.00000	2,800	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,844.00000	1,800	29.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	29.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			846.00000	802	33.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			2.00000	2	33.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			0.00000	0	53.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			2,156.00000	2,200	53.96	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	10.70	Call			0.00000	0	59.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			4,156.00000	4,200	59.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	68.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			6,156.00000	6,200	68.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			8,156.00000	8,200	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,744.00000	3,700	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,744.00000	2,700	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,744.00000	1,700	30.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	30.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			0.00000	0	54.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,256.00000	2,300	54.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	60.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put			4,256.00000	4,300	60.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call			0.00000	0	69.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put			6,256.00000	6,300	69.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call			0.00000	0	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put			8,256.00000	8,300	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call			3,794.00000	3,750	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call			1,794.00000	1,750	30.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put			0.00000	0	30.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call			796.00000	752	32.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put			2.00000	2	32.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call			0.00000	0	54.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put			2,206.00000	2,250	54.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call			0.00000	0	60.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put			4,206.00000	4,250	60.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call			0.00000	0	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put			8,206.00000	8,250	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call			3,894.00000	3,850	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call			2,894.00000	2,850	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put			0.00000	0	27.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call			1,894.00000	1,850	29.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put			0.00000	0	29.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call			896.00000	851	34.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put			2.00000	1	34.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call			0.00000	0	53.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put			2,106.00000	2,150	53.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call			0.00000	0	59.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put			4,106.00000	4,150	59.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call			0.00000	0	68.60	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	12.65	Put		6,106.00000	6,150	68.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	75.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,106.00000	8,150	75.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.56150	6.60570		17.42	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		248.00000	226	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		243.00000	264	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		228.00000	206	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		272.00000	295	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		228.00000	206	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		272.00000	295	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		191.00000	172	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		335.00000	361	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		208.00000	189	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		303.00000	327	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		160.00000	144	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		404.00000	432	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		160.00000	144	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		404.00000	432	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		175.00000	158	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		369.00000	396	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		175.00000	158	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		369.00000	396	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		146.00000	131	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		440.00000	470	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		275.00000	247	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		219.00000	235	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		275.00000	247	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		219.00000	235	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		332.00000	302	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		177.00000	190	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		332.00000	302	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		177.00000	190	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		364.00000	332	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		158.00000	170	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		364.00000	332	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		158.00000	170	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		303.00000	273	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		197.00000	212	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		396.00000	364	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		140.00000	152	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		208.00000	189	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		303.00000	327	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		430.00000	397	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		125.00000	135	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		430.00000	397	18.00	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	6.30	Put		125.00000	135	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		466.00000	431	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		110.00000	120	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		146.00000	131	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		440.00000	470	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		122.00000	110	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		516.00000	548	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		102.00000	91	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		596.00000	630	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		86.00000	76	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		680.00000	715	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		72.00000	64	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		766.00000	802	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		134.00000	120	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		478.00000	508	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		112.00000	100	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		556.00000	589	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		93.00000	84	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		638.00000	672	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		134.00000	120	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		478.00000	508	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		93.00000	84	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		638.00000	672	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		78.00000	70	20.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		723.00000	758	20.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		112.00000	100	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		556.00000	589	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,756.00000	5,712	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,256.00000	4,212	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,756.00000	2,712	31.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	31.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,265.00000	1,221	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		9.00000	9	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		14.00000	12	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,758.00000	1,801	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		3.00000	2	30.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,247.00000	3,291	30.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	35.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,745.00000	4,789	35.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	40.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,245.00000	6,289	40.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,006.00000	5,962	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,506.00000	4,462	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,006.00000	2,962	32.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,511.00000	1,467	23.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	6	23.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		20.00000	17	23.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,514.00000	1,556	23.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		3.00000	3	29.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,998.00000	3,042	29.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	1	34.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,495.00000	4,540	34.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	39.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,995.00000	6,039	39.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,056.00000	6,012	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,556.00000	4,512	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,056.00000	3,012	32.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,560.00000	1,517	23.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	23.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		21.00000	19	23.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,465.00000	1,507	23.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	3	29.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,948.00000	2,992	29.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	34.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,445.00000	4,490	34.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	39.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,945.00000	5,989	39.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		580.00000	543	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		74.00000	81	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		502.00000	467	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		97.00000	106	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		747.00000	707	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		41.00000	46	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		661.00000	623	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		56.00000	62	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		540.00000	504	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		85.00000	93	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		502.00000	467	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		97.00000	106	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		620.00000	582	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		64.00000	71	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		396.00000	364	17.88	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	6.35	Put		140.00000	152	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		704.00000	665	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		48.00000	53	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,256.00000	3,212	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,257.00000	2,212	28.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	28.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		2.00000	2	32.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,746.00000	3,790	32.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	0	38.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,745.00000	5,789	38.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,745.00000	7,789	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,156.00000	4,112	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,156.00000	3,112	31.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,157.00000	2,113	28.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	28.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,167.00000	1,123	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		11.00000	12	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		12.00000	11	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,856.00000	1,899	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		2.00000	2	32.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,846.00000	3,890	32.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	38.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,845.00000	5,889	38.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	45.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,845.00000	7,889	45.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,106.00000	4,062	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,106.00000	3,062	32.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	32.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,107.00000	2,063	28.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		1.00000	1	28.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,118.00000	1,074	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		12.00000	13	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		11.00000	10	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,906.00000	1,949	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		2.00000	2	33.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,896.00000	3,940	33.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	39.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,895.00000	5,939	39.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	45.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,895.00000	7,939	45.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,056.00000	4,012	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,057.00000	2,013	27.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	2	27.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,069.00000	1,026	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		13.00000	14	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		11.00000	9	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,955.00000	1,998	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		2.00000	2	33.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,946.00000	3,990	33.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,945.00000	7,989	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,006.00000	3,962	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,008.00000	1,963	27.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		2.00000	2	27.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,021.00000	979	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		15.00000	17	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		10.00000	9	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,004.00000	2,047	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		2.00000	1	33.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,996.00000	4,040	33.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,995.00000	8,039	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,956.00000	3,912	24.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	24.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,956.00000	2,912	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,958.00000	1,914	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		974.00000	932	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		18.00000	21	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		9.00000	8	25.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,054.00000	2,097	25.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		2.00000	1	33.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,046.00000	4,090	33.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	39.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,045.00000	6,089	39.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,045.00000	8,089	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,206.00000	4,162	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	23.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,206.00000	3,162	31.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,207.00000	2,163	28.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.40	Put			1.00000	1	28.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,216.00000	1,172	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			10.00000	10	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			13.00000	11	24.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,807.00000	1,850	24.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			2.00000	2	32.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,796.00000	3,840	32.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			1.00000	0	38.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,795.00000	5,839	38.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	45.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,795.00000	7,839	45.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,906.00000	3,862	25.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	25.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,906.00000	2,862	31.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	31.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			1,908.00000	1,864	26.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			2.00000	2	26.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			927.00000	886	19.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			21.00000	24	19.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			9.00000	8	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			2,103.00000	2,146	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			2.00000	1	33.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			4,096.00000	4,140	33.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	39.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			6,095.00000	6,139	39.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,095.00000	8,139	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,856.00000	3,812	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,856.00000	2,812	31.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	31.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,858.00000	1,814	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			3.00000	3	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			881.00000	840	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			25.00000	29	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			8.00000	7	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,152.00000	2,196	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			1.00000	1	33.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,146.00000	4,190	33.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	39.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,145.00000	6,189	39.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,145.00000	8,189	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,706.00000	3,662	26.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	26.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,706.00000	2,662	30.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	30.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,709.00000	1,665	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		3.00000	4	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		7.00000	6	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,301.00000	2,345	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		1.00000	1	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,296.00000	4,340	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	40.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,295.00000	6,339	40.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,295.00000	8,339	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,806.00000	3,762	25.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	25.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,806.00000	2,762	31.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	31.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,809.00000	1,764	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	3	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		836.00000	795	19.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		30.00000	34	19.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		8.00000	7	26.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,202.00000	2,245	26.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		1.00000	1	34.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,196.00000	4,240	34.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	39.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,195.00000	6,239	39.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,195.00000	8,239	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,756.00000	3,712	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,759.00000	1,715	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		791.00000	751	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		35.00000	39	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		7.00000	7	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,252.00000	2,295	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	34.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,246.00000	4,290	34.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,245.00000	8,289	45.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.61110	6.65580		18.01	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		353.00000	331	18.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		347.00000	370	18.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		333.00000	313	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		377.00000	402	18.43	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.70	Call			333.00000	313	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			377.00000	402	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			298.00000	279	18.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			442.00000	468	18.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			315.00000	296	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			409.00000	434	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			298.00000	279	18.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			442.00000	468	18.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			267.00000	250	19.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			511.00000	539	19.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			282.00000	264	19.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			476.00000	503	19.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			253.00000	237	19.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			547.00000	575	19.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			375.00000	350	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			319.00000	339	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			399.00000	373	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			293.00000	312	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			424.00000	397	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			268.00000	286	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			450.00000	422	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			244.00000	261	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			375.00000	350	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			319.00000	339	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			477.00000	449	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			222.00000	238	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			536.00000	505	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			180.00000	194	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			239.00000	224	19.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			583.00000	613	19.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			215.00000	201	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			659.00000	690	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			600.00000	567	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			144.00000	156	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			633.00000	600	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			128.00000	139	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			567.00000	536	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			161.00000	175	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			506.00000	477	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			200.00000	215	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			705.00000	669	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			99.00000	108	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			742.00000	706	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			86.00000	95	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			668.00000	634	17.09	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	6.10	Put			113.00000	123	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			600.00000	567	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			144.00000	156	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			536.00000	505	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			180.00000	194	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,256.00000	4,211	34.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	34.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,256.00000	3,212	31.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			1.00000	1	31.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,261.00000	2,216	25.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			5.00000	5	25.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,275.00000	1,230	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			19.00000	19	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			67.00000	63	25.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,812.00000	1,852	25.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			8.00000	7	27.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,752.00000	3,796	27.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			2.00000	2	32.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,747.00000	5,791	32.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	35.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,745.00000	7,790	35.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,156.00000	4,111	34.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	34.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,157.00000	3,112	31.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			1.00000	1	31.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,161.00000	2,117	24.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			6.00000	6	24.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,178.00000	1,133	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			22.00000	22	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			63.00000	59	25.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,907.00000	1,948	25.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			7.00000	7	27.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,851.00000	3,896	27.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			2.00000	2	32.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,847.00000	5,891	32.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	35.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,845.00000	7,890	35.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,106.00000	4,061	34.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	34.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,107.00000	3,062	30.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			1.00000	1	30.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,112.00000	2,067	24.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			6.00000	6	24.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,129.00000	1,085	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			24.00000	24	16.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.55	Call		61.00000	57	26.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,955.00000	1,996	26.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		7.00000	6	28.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,901.00000	3,945	28.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	32.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,896.00000	5,941	32.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,895.00000	7,940	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,056.00000	4,011	34.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	34.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,057.00000	3,012	30.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	30.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,062.00000	2,018	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		7.00000	7	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,081.00000	1,037	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		25.00000	25	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		59.00000	55	26.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,003.00000	2,044	26.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		7.00000	6	28.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,951.00000	3,995	28.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		2.00000	2	32.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,946.00000	5,991	32.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,945.00000	7,990	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,081.00000	1,037	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		25.00000	25	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,956.00000	3,911	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,957.00000	2,912	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,964.00000	1,919	23.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		8.00000	8	23.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		989.00000	948	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		33.00000	37	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		54.00000	49	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,098.00000	2,138	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		6.00000	6	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,050.00000	4,094	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		2.00000	2	32.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,046.00000	6,091	32.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,045.00000	8,090	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,006.00000	3,961	33.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,007.00000	2,962	30.46	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 15/03/2010 Currency Future	3.65	Put		1.00000	1	30.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,013.00000	1,968	23.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		7.00000	7	23.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,033.00000	992	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		27.00000	31	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		57.00000	52	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,051.00000	2,091	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		6.00000	6	28.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,000.00000	4,045	28.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		2.00000	2	32.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,996.00000	6,041	32.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,995.00000	8,040	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,206.00000	4,161	34.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	34.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,206.00000	3,162	31.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	31.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,211.00000	2,166	25.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	25.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,226.00000	1,182	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		21.00000	21	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		65.00000	61	25.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,859.00000	1,900	25.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		8.00000	7	27.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,802.00000	3,846	27.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		2.00000	2	32.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,797.00000	5,841	32.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,795.00000	7,840	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,906.00000	3,861	33.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,907.00000	2,863	29.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	29.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,914.00000	1,869	22.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	8	22.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		945.00000	905	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		39.00000	44	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		51.00000	47	26.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,145.00000	2,186	26.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		6.00000	5	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,100.00000	4,144	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		2.00000	2	32.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,096.00000	6,141	32.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,095.00000	8,140	35.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,806.00000	3,761	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,808.00000	2,763	29.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			2.00000	2	29.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,815.00000	1,771	22.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			9.00000	9	22.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			861.00000	822	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			55.00000	61	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			45.00000	42	26.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,240.00000	2,281	26.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			5.00000	5	28.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,200.00000	4,244	28.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			2.00000	2	32.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,196.00000	6,241	32.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			1.00000	1	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,195.00000	8,240	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,706.00000	3,661	32.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	32.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,708.00000	2,663	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			2.00000	2	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,717.00000	1,672	21.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			11.00000	11	21.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			780.00000	744	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			75.00000	82	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			41.00000	37	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,335.00000	2,376	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			5.00000	5	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,299.00000	4,344	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			2.00000	2	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,296.00000	6,341	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			1.00000	1	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,295.00000	8,339	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,756.00000	3,711	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,758.00000	2,713	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			2.00000	2	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,766.00000	1,721	21.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			10.00000	10	21.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			820.00000	782	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			64.00000	71	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			43.00000	39	26.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,287.00000	2,328	26.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			5.00000	5	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,249.00000	4,294	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			2.00000	2	33.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,246.00000	6,291	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			1.00000	1	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,245.00000	8,290	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,856.00000	3,811	33.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	33.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,857.00000	2,813	29.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			2.00000	2	29.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,865.00000	1,820	22.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			9.00000	9	22.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			902.00000	863	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			47.00000	52	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			48.00000	44	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,192.00000	2,233	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			6.00000	5	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			4,150.00000	4,194	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			2.00000	2	32.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			6,146.00000	6,191	32.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			1.00000	1	35.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			8,145.00000	8,190	35.71	0.00	0	0.00

---

<b>Total for Derivatives:</b>								<b>170,539,461.30</b>	<b>4,211</b>	<b>1,216,880.00</b>
-------------------------------	--	--	--	--	--	--	--	-----------------------	--------------	---------------------

---

<b>Grand Total:</b>								<b>170,539,461.30</b>	<b>4,211</b>	<b>1,216,880.00</b>
---------------------	--	--	--	--	--	--	--	-----------------------	--------------	---------------------