



# Daily MTM Report

Daily summary for 01/09/2009

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			7.39400	7.42100			0.00	0	0.00
R155 On 31/08/2011 Bond			7.50500	7.48000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.26000	8.18000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.86000	8.76500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.32500	8.24500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.77500	8.69000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.78000	8.69000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.35000	8.28000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.88500	8.80000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.91000	8.82000			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			8.42500	8.31500			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			7.80250	7.81450		17.74	106,660,175.00	13,670	277,930.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		118.00000	105	17.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		103.00000	103	17.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		148.00000	135	18.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		83.00000	82	18.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		96.00000	85	18.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		132.00000	133	18.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		21.00000	17	21.24	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		406.00000	414	21.24	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		78.00000	68	18.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		164.00000	166	18.61	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		51.00000	43	19.49	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		236.00000	240	19.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		63.00000	54	19.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		199.00000	202	19.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		3.00000	3	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		789.00000	800	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		32.00000	27	20.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		318.00000	324	20.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		26.00000	21	20.80	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		361.00000	369	20.80	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		41.00000	34	19.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		276.00000	281	19.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		256.00000	242	19.58	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		41.00000	40	19.58	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		118.00000	105	17.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		103.00000	103	17.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		63.00000	54	19.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		199.00000	202	19.05	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		384.00000	371	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		19.00000	18	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		16.00000	13	21.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		452.00000	461	21.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		339.00000	326	20.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		25.00000	24	20.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.30	Call			13.00000	10	22.11	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			499.00000	508	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			2.00000	2	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			888.00000	899	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			10.00000	8	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			546.00000	556	22.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			8.00000	6	22.99	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			594.00000	604	22.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			1.00000	1	27.80	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,136.00000	1,148	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			7.00000	5	23.43	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			642.00000	653	23.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			5.00000	4	23.86	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			691.00000	702	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			571.00000	558	22.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			6.00000	6	22.81	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			2.00000	1	26.05	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			937.00000	949	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			7.00000	5	23.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			642.00000	653	23.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			3.00000	2	25.18	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			838.00000	850	25.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			2.00000	1	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			987.00000	999	26.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			2.00000	2	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			888.00000	899	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			4.00000	3	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			740.00000	751	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			1.00000	1	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,087.00000	1,098	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			1.00000	0	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,236.00000	1,248	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,386.00000	1,398	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			0.00000	0	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,486.00000	1,498	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,586.00000	1,598	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,536.00000	1,548	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,836.00000	1,848	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	39.72	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,586.00000	2,598	39.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	34.89	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	9.80	Put		1,986.00000	1,998	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	0	36.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,236.00000	2,248	36.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,036.00000	2,048	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		0.00000	0	34.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,886.00000	1,898	34.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		0.00000	0	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,936.00000	1,948	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		0.00000	0	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		2,086.00000	2,098	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		0.00000	0	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		2,086.00000	2,098	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		0.00000	0	38.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,436.00000	2,448	38.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,486.00000	2,498	38.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		0.00000	0	39.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,536.00000	2,548	39.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		0.00000	0	39.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,536.00000	2,548	39.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		0.00000	0	40.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,686.00000	2,698	40.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		0.00000	0	42.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,886.00000	2,898	42.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		0.00000	0	43.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		3,136.00000	3,148	43.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	51.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		5,186.00000	5,198	51.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		0.00000	0	43.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		3,036.00000	3,048	43.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	42.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,986.00000	2,998	42.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		0.00000	0	42.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,936.00000	2,948	42.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		0.00000	0	40.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,636.00000	2,648	40.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		0.00000	0	38.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,386.00000	2,398	38.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		0.00000	0	41.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,786.00000	2,798	41.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		0.00000	0	41.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,836.00000	2,848	41.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		0.00000	0	37.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,286.00000	2,298	37.31	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	9.95	Call			0.00000	0	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,136.00000	2,148	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	37.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,336.00000	2,348	37.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	40.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,736.00000	2,748	40.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	41.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,786.00000	2,798	41.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	43.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,036.00000	3,048	43.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	40.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,736.00000	2,748	40.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,486.00000	2,498	38.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	38.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,386.00000	2,398	38.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,186.00000	2,198	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	44.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,486.00000	3,498	44.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,786.00000	1,798	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	34.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,886.00000	1,898	34.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,986.00000	1,998	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	39.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,586.00000	2,598	39.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,736.00000	1,748	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,836.00000	1,848	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	32.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,686.00000	1,698	32.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	37.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,286.00000	2,298	37.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	43.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,086.00000	3,098	43.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	43.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,186.00000	3,198	43.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	37.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,336.00000	2,348	37.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,236.00000	3,248	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	44.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,336.00000	3,348	44.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	42.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,986.00000	2,998	42.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		3,236.00000	3,248	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	0	44.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,436.00000	3,448	44.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		0.00000	0	43.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		3,086.00000	3,098	43.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	44.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,286.00000	3,298	44.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	0	36.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,236.00000	2,248	36.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	44.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,286.00000	3,298	44.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		0.00000	0	44.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,386.00000	3,398	44.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		0.00000	0	41.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,836.00000	2,848	41.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	0	44.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,336.00000	3,348	44.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,536.00000	3,548	45.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		0.00000	0	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,336.00000	1,348	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,636.00000	1,648	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		0.00000	0	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,736.00000	1,748	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		0.00000	0	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,286.00000	1,298	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		0.00000	0	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,586.00000	1,598	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		0.00000	0	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,436.00000	1,448	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,636.00000	1,648	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,036.00000	2,048	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		0.00000	0	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,136.00000	2,148	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		0.00000	0	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,386.00000	1,398	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		0.00000	0	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,786.00000	1,798	33.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.05	Call			1.00000	0	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,236.00000	1,248	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			1.00000	1	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,186.00000	1,198	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,286.00000	1,298	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,415.00000	4,403	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,915.00000	2,903	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,415.00000	1,403	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	49.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,586.00000	4,598	49.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,086.00000	6,098	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,586.00000	7,598	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,615.00000	4,603	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,115.00000	3,103	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,615.00000	1,603	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			181.00000	168	18.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			66.00000	65	18.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	48.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,386.00000	4,398	48.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	54.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,886.00000	5,898	54.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,386.00000	7,398	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,665.00000	4,653	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,165.00000	3,153	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,665.00000	1,653	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			217.00000	204	19.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			53.00000	51	19.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	48.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,336.00000	4,348	48.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	54.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,836.00000	5,848	54.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	54.72	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 14/09/2009 Currency Future	15.15	Put		7,336.00000	7,348	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		1.00000	1	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		1,037.00000	1,048	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		0.00000	0	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,536.00000	1,548	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		915.00000	903	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		1.00000	1	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		429.00000	416	21.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		15.00000	14	21.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,115.00000	1,103	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		0.00000	0	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		619.00000	607	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		5.00000	4	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,165.00000	1,153	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		0.00000	0	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		668.00000	656	23.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		4.00000	3	23.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,215.00000	1,203	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		0.00000	0	26.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		717.00000	705	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		3.00000	2	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	46.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,786.00000	3,798	46.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	49.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,786.00000	4,798	49.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	46.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,886.00000	3,898	46.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	50.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,886.00000	4,898	50.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,065.00000	1,053	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		0.00000	0	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	46.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,936.00000	3,948	46.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	50.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,936.00000	4,948	50.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,015.00000	1,003	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		523.00000	510	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		9.00000	8	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	46.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,986.00000	3,998	46.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	50.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,986.00000	4,998	50.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	46.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,836.00000	3,848	46.25	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,836.00000	4,848	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,315.00000	1,303	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			816.00000	804	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			2.00000	1	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	45.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,686.00000	3,698	45.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	49.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,686.00000	4,698	49.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,365.00000	1,353	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			866.00000	853	25.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	1	25.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	45.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,636.00000	3,648	45.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	49.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,636.00000	4,648	49.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,515.00000	1,503	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	48.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,486.00000	4,498	48.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,565.00000	1,553	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	48.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,436.00000	4,448	48.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,465.00000	1,453	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			965.00000	953	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			1.00000	1	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			476.00000	463	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			11.00000	10	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	48.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,536.00000	4,548	48.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,915.00000	1,903	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	47.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,086.00000	4,098	47.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,965.00000	1,953	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			1.00000	1	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,037.00000	1,048	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	47.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,036.00000	4,048	47.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,965.00000	3,953	24.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,965.00000	2,953	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,036.00000	6,048	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,865.00000	3,853	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,865.00000	2,853	24.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	24.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,865.00000	1,853	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			866.00000	853	25.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			1.00000	1	25.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,136.00000	6,148	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,815.00000	3,803	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,815.00000	2,803	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,815.00000	1,803	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,186.00000	6,198	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,715.00000	3,703	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,715.00000	2,703	24.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	24.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,715.00000	1,703	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,286.00000	6,298	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,565.00000	3,553	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,565.00000	2,553	25.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	25.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,436.00000	6,448	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,514.00000	3,502	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,514.00000	2,502	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,486.00000	6,498	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,415.00000	3,403	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	24.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,415.00000	2,403	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	45.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,586.00000	3,598	45.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	51.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,086.00000	5,098	51.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,586.00000	6,598	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,465.00000	3,453	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,465.00000	2,452	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	50.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,036.00000	5,048	50.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,536.00000	6,548	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,615.00000	3,603	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,615.00000	2,603	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,386.00000	6,398	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,914.00000	3,902	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,014.00000	4,002	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,015.00000	3,003	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,015.00000	2,003	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,015.00000	1,003	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,986.00000	5,998	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,065.00000	4,053	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,065.00000	3,053	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,065.00000	2,053	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	54.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,936.00000	5,948	54.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,764.00000	3,752	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,764.00000	2,752	24.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			1,765.00000	1,753	26.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	26.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			767.00000	754	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			2.00000	2	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	49.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			4,736.00000	4,748	49.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			6,236.00000	6,248	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			3,665.00000	3,653	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			2,665.00000	2,653	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			6,336.00000	6,348	54.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.93480		7.94660		19.29	2,372,505.20	299	104,074.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			460.00000	449	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			213.00000	214	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			328.00000	319	19.29	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			331.00000	334	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			228.00000	220	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			531.00000	535	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			80.00000	77	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,333.00000	1,342	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			352.00000	342	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			305.00000	307	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			202.00000	195	21.12	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			605.00000	610	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			309.00000	299	19.52	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			362.00000	365	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			290.00000	281	19.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			394.00000	397	19.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			328.00000	319	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			331.00000	334	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			273.00000	265	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			426.00000	430	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			242.00000	234	20.43	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			495.00000	499	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			242.00000	234	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			495.00000	499	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			2.00000	1	33.35	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,055.00000	5,067	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			23.00000	22	29.89	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,626.00000	2,637	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			4.00000	4	33.35	0.00	0	1,184.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,358.00000	4,369	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		43.00000	42	28.18	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,997.00000	2,007	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		290.00000	281	19.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		394.00000	397	19.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		696.00000	683	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		99.00000	98	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		377.00000	367	19.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		280.00000	282	19.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		121.00000	116	23.17	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		974.00000	981	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		135.00000	130	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		888.00000	895	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		257.00000	249	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		460.00000	464	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		214.00000	207	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		568.00000	572	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		190.00000	184	21.34	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		644.00000	649	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		169.00000	163	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		723.00000	729	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		160.00000	154	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		763.00000	769	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		179.00000	173	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		683.00000	688	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		214.00000	207	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		568.00000	572	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		179.00000	173	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		683.00000	688	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		202.00000	195	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		605.00000	610	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		60.00000	58	26.36	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,614.00000	1,623	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		160.00000	154	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		763.00000	769	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		151.00000	145	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		804.00000	811	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		151.00000	145	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		804.00000	811	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		127.00000	123	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		931.00000	938	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		143.00000	137	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		846.00000	853	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		658.00000	646	18.84	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		112.00000	111	18.84	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 14/12/2009 Currency Future	8.90	Call			108.00000	104	23.62	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,062.00000	1,069	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			103.00000	99	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,106.00000	1,114	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			108.00000	104	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,062.00000	1,069	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			114.00000	110	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,018.00000	1,025	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			135.00000	130	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			888.00000	895	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			98.00000	94	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,151.00000	1,159	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			84.00000	81	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,287.00000	1,296	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			72.00000	70	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,426.00000	1,435	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			66.00000	63	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,519.00000	1,529	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			63.00000	61	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,566.00000	1,576	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			72.00000	70	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,426.00000	1,435	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			58.00000	55	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,661.00000	1,671	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			63.00000	61	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,566.00000	1,576	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			47.00000	45	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,900.00000	1,910	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			34.00000	32	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,237.00000	2,248	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			39.00000	38	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,093.00000	2,103	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			45.00000	43	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,948.00000	1,958	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			45.00000	43	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,948.00000	1,958	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			37.00000	36	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,141.00000	2,151	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			28.00000	26	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,431.00000	2,442	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			25.00000	24	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,528.00000	2,539	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			24.00000	23	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,577.00000	2,588	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			22.00000	21	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 14/12/2009 Currency Future	10.60	Put		2,675.00000	2,686	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		18.00000	17	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,871.00000	2,882	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		14.00000	13	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,118.00000	3,129	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		15.00000	14	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,068.00000	3,079	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		16.00000	15	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,970.00000	2,981	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		29.00000	28	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,382.00000	2,393	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		26.00000	25	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,480.00000	2,490	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		21.00000	20	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,724.00000	2,735	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		19.00000	18	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,822.00000	2,833	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		18.00000	17	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,871.00000	2,882	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		32.00000	31	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,285.00000	2,296	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		35.00000	34	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,189.00000	2,199	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		23.00000	22	29.89	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,626.00000	2,637	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		20.00000	19	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,773.00000	2,784	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		35.00000	34	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,189.00000	2,199	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		13.00000	12	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,216.00000	3,227	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		14.00000	13	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,167.00000	3,178	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		11.00000	11	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,365.00000	3,376	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		12.00000	12	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,266.00000	3,277	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		4.00000	4	33.35	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,358.00000	4,369	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		9.00000	8	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,662.00000	3,674	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		10.00000	9	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,563.00000	3,574	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		6.00000	6	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,060.00000	4,071	33.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Call			4.00000	3	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,457.00000	4,469	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,856.00000	4,867	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,255.00000	5,266	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			7.00000	7	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,960.00000	3,972	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,756.00000	4,767	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,155.00000	5,167	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			88.00000	85	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,241.00000	1,250	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			51.00000	49	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,804.00000	1,814	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			6.00000	5	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,159.00000	4,170	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,354.00000	5,366	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			55.00000	53	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,709.00000	1,718	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			32.00000	31	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,285.00000	2,296	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			11.00000	10	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,464.00000	3,475	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			3.00000	3	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,656.00000	4,668	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			121.00000	116	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			974.00000	981	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			8.00000	7	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,861.00000	3,872	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,654.00000	5,666	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			3.00000	3	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,557.00000	4,568	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,155.00000	5,167	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,754.00000	5,766	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			8.00000	8	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,762.00000	3,773	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,955.00000	4,967	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			1.00000	1	33.35	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,554.00000	5,566	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		5.00000	5	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,258.00000	4,270	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,856.00000	4,867	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,454.00000	5,466	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		69.00000	66	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,472.00000	1,482	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		42.00000	40	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,045.00000	2,055	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		8.00000	7	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,811.00000	3,823	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		4.00000	4	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,407.00000	4,419	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,005.00000	5,017	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,604.00000	5,616	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		8.00000	7	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,861.00000	3,872	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		76.00000	73	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,379.00000	1,388	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		14.00000	13	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,118.00000	3,129	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		9.00000	8	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,712.00000	3,723	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		5.00000	4	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,308.00000	4,319	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,905.00000	4,917	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		88.00000	85	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,241.00000	1,250	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		6.00000	5	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,159.00000	4,170	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		49.00000	47	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,852.00000	1,862	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		16.00000	15	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,019.00000	3,030	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		9.00000	9	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,613.00000	3,624	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		5.00000	5	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,209.00000	4,220	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,305.00000	5,316	33.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call			11.00000	11	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,365.00000	3,376	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			490.00000	479	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			193.00000	194	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			114.00000	110	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,018.00000	1,025	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			12.00000	11	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,315.00000	3,326	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			7.00000	7	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,911.00000	3,922	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			521.00000	510	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			175.00000	175	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			80.00000	77	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,333.00000	1,342	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			11.00000	10	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,414.00000	3,425	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			7.00000	6	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,010.00000	4,022	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			3.00000	3	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,606.00000	4,618	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,804.00000	5,816	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			7.00000	7	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,960.00000	3,972	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,954.00000	5,966	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			1.00000	0	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,854.00000	5,866	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			7.00000	7	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,911.00000	3,922	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			3.00000	3	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,507.00000	4,518	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,704.00000	5,716	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,054.00000	6,066	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			460.00000	449	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			213.00000	214	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			9.00000	8	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,712.00000	3,723	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			2.00000	2	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,905.00000	4,917	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,104.00000	6,116	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			1.00000	1	33.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,504.00000	5,516	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		431.00000	420	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		234.00000	235	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,404.00000	5,416	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		773.00000	760	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		76.00000	76	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		143.00000	137	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		846.00000	853	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		3.00000	2	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,706.00000	4,718	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		2.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,105.00000	5,117	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		813.00000	801	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		67.00000	66	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		554.00000	542	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		157.00000	157	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		103.00000	99	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,106.00000	1,114	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		17.00000	16	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,920.00000	2,931	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		9.00000	9	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,613.00000	3,624	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		1.00000	1	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,404.00000	5,416	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		734.00000	721	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		87.00000	86	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,075.00000	1,062	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		28.00000	27	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		460.00000	449	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		213.00000	214	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,122.00000	1,109	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		25.00000	25	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		34.00000	32	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,237.00000	2,248	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,028.00000	1,015	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		31.00000	30	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		431.00000	420	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		234.00000	235	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		30.00000	29	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,334.00000	2,344	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		4.00000	4	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,407.00000	4,419	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,028.00000	1,015	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		31.00000	30	18.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,169.00000	1,157	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			23.00000	22	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,397.00000	4,385	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,897.00000	2,885	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,410.00000	1,398	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			13.00000	13	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,604.00000	7,615	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,647.00000	4,635	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,147.00000	3,135	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,654.00000	1,642	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			8.00000	7	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			403.00000	393	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			257.00000	258	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,354.00000	7,365	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			3.00000	2	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,706.00000	4,718	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,947.00000	2,935	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	0	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,951.00000	1,939	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	4	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			983.00000	971	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			37.00000	36	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,149.00000	2,137	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,654.00000	6,665	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,204.00000	7,215	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,197.00000	3,185	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,199.00000	2,187	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			2.00000	2	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,217.00000	1,205	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			20.00000	20	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,304.00000	7,315	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,097.00000	3,085	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,100.00000	2,088	24.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,404.00000	7,415	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,047.00000	3,035	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,050.00000	2,038	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			3.00000	3	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,454.00000	7,465	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,297.00000	3,285	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,299.00000	2,287	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,313.00000	1,301	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			17.00000	16	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,347.00000	3,335	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,348.00000	2,337	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,361.00000	1,349	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			15.00000	14	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,154.00000	7,165	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,497.00000	3,485	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,498.00000	2,486	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,507.00000	1,495	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			11.00000	10	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			622.00000	610	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			126.00000	125	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			42.00000	40	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,045.00000	2,055	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,004.00000	7,015	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,597.00000	3,585	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,598.00000	2,586	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,605.00000	1,593	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			9.00000	8	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,904.00000	6,915	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,647.00000	3,635	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,648.00000	2,636	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,854.00000	6,865	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,697.00000	3,685	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,697.00000	2,686	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,704.00000	1,691	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			7.00000	7	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,804.00000	6,815	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,547.00000	3,535	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,548.00000	2,536	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,556.00000	1,544	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			10.00000	9	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,954.00000	6,965	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,897.00000	3,885	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,901.00000	1,889	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			4.00000	4	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			940.00000	927	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			43.00000	42	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,604.00000	6,615	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,997.00000	3,985	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,997.00000	2,985	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,000.00000	1,988	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	3	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			10.00000	9	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,513.00000	3,525	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,504.00000	6,515	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,004.00000	6,016	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,004.00000	8,015	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			6.00000	6	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,109.00000	4,121	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	37.54	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	16.05	Put		8,104.00000	8,115	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		3,797.00000	3,785	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		2,797.00000	2,785	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		1,802.00000	1,790	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		6.00000	5	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		855.00000	842	18.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		58.00000	57	18.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		0.00000	0	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		6,204.00000	6,216	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		8,204.00000	8,215	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		0.00000	0	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,304.00000	6,316	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,304.00000	8,315	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		3,747.00000	3,735	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		2,747.00000	2,736	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,753.00000	1,741	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		6.00000	6	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		813.00000	801	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		67.00000	66	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,254.00000	6,266	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,254.00000	8,265	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		0.00000	0	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,454.00000	6,465	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,453.00000	8,465	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,503.00000	8,515	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,447.00000	3,435	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,448.00000	2,436	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		1.00000	1	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,459.00000	1,446	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		12.00000	12	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		587.00000	575	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		141.00000	141	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		0.00000	0	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,554.00000	6,565	34.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,553.00000	8,565	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,354.00000	6,366	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,353.00000	8,365	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,947.00000	3,935	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,054.00000	8,065	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,097.00000	4,085	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,904.00000	5,916	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,904.00000	7,915	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,847.00000	3,835	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,847.00000	2,835	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,852.00000	1,840	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	5	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		897.00000	884	18.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		50.00000	49	18.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,154.00000	6,166	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,154.00000	8,165	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,047.00000	4,035	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	37.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,954.00000	7,965	37.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,404.00000	6,416	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,403.00000	8,415	37.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.06530	8.07570		19.87	0.00	0	3,170.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		691.00000	680	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		265.00000	265	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		463.00000	455	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		488.00000	490	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		378.00000	371	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		653.00000	655	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		149.00000	147	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,724.00000	1,731	25.49	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.00	Call			506.00000	497	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			430.00000	431	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			445.00000	437	20.22	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			519.00000	521	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			483.00000	474	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			457.00000	459	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			427.00000	419	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			551.00000	554	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			349.00000	342	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			724.00000	727	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			363.00000	356	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			688.00000	691	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			336.00000	329	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			760.00000	764	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			394.00000	386	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			618.00000	621	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			67.00000	66	29.56	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,041.00000	3,050	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			207.00000	203	23.74	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,281.00000	1,288	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			410.00000	402	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			584.00000	587	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			37.00000	36	32.64	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,261.00000	4,271	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			323.00000	316	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			797.00000	801	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			133.00000	130	26.20	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,907.00000	1,915	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			299.00000	293	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			873.00000	877	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			310.00000	304	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			835.00000	839	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			287.00000	282	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			912.00000	916	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			277.00000	271	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			951.00000	956	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			248.00000	242	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,072.00000	1,077	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			222.00000	218	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,196.00000	1,202	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			239.00000	234	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,113.00000	1,118	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			257.00000	252	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,031.00000	1,036	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			187.00000	183	24.26	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	9.30	Put		1,411.00000	1,418	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		175.00000	171	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,499.00000	1,506	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		159.00000	156	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,633.00000	1,641	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		169.00000	166	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,544.00000	1,551	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		149.00000	147	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,724.00000	1,731	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		54.00000	53	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,478.00000	3,487	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		154.00000	151	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,678.00000	1,686	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		129.00000	127	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,953.00000	1,961	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		119.00000	117	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,093.00000	2,101	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		101.00000	100	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,326.00000	2,334	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		115.00000	113	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,139.00000	2,148	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		125.00000	123	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,000.00000	2,008	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		125.00000	123	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,000.00000	2,008	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		111.00000	109	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,186.00000	2,194	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		111.00000	109	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,186.00000	2,194	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		90.00000	89	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,514.00000	2,523	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		88.00000	86	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,562.00000	2,571	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		93.00000	91	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,467.00000	2,476	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		85.00000	84	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,609.00000	2,618	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		78.00000	77	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,753.00000	2,762	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		68.00000	67	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,993.00000	3,002	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		60.00000	59	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,235.00000	3,244	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		62.00000	61	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,186.00000	3,195	29.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			65.00000	64	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,089.00000	3,099	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			63.00000	62	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,138.00000	3,147	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			74.00000	73	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,848.00000	2,857	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			76.00000	75	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,800.00000	2,809	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			70.00000	69	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,945.00000	2,954	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			67.00000	66	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,041.00000	3,050	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			72.00000	71	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,896.00000	2,906	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			80.00000	79	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,705.00000	2,714	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			85.00000	84	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,609.00000	2,618	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			76.00000	75	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,800.00000	2,809	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			59.00000	58	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,283.00000	3,293	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			55.00000	54	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,419.00000	3,429	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			57.00000	57	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,332.00000	3,341	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			57.00000	57	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,332.00000	3,341	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			56.00000	55	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,380.00000	3,390	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			50.00000	49	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,624.00000	3,634	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			55.00000	54	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,429.00000	3,439	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			48.00000	47	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,722.00000	3,732	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			52.00000	51	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,527.00000	3,536	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			51.00000	50	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,576.00000	3,585	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			141.00000	138	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,815.00000	1,823	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			119.00000	117	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,093.00000	2,101	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			105.00000	103	27.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,279.00000	2,288	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		98.00000	97	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,373.00000	2,381	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		33.00000	32	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,507.00000	4,517	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		164.00000	161	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,588.00000	1,596	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		51.00000	50	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,576.00000	3,585	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		19.00000	19	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,644.00000	5,653	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		181.00000	177	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,455.00000	1,462	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		74.00000	73	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,848.00000	2,857	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		21.00000	20	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,495.00000	5,505	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		193.00000	189	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,368.00000	1,374	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		21.00000	21	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,396.00000	5,406	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		200.00000	196	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,324.00000	1,331	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		65.00000	64	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,089.00000	3,099	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		22.00000	21	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,346.00000	5,356	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		214.00000	210	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,239.00000	1,245	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		23.00000	22	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,247.00000	5,257	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		46.00000	45	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,820.00000	3,830	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		17.00000	17	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,892.00000	5,902	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		145.00000	142	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,769.00000	1,777	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		49.00000	48	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,673.00000	3,683	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		47.00000	46	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,771.00000	3,781	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		18.00000	17	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,842.00000	5,852	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		46.00000	45	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,820.00000	3,830	31.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			44.00000	43	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,918.00000	3,928	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			42.00000	42	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,017.00000	4,026	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			15.00000	15	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,089.00000	6,099	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			137.00000	134	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,861.00000	1,869	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			59.00000	58	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,283.00000	3,293	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			47.00000	46	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,771.00000	3,781	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			45.00000	44	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,869.00000	3,879	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			17.00000	17	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,941.00000	5,951	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			18.00000	18	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,743.00000	5,753	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			187.00000	183	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,411.00000	1,418	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			21.00000	20	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,445.00000	5,455	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			267.00000	261	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			991.00000	996	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			24.00000	23	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,148.00000	5,158	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			239.00000	234	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,113.00000	1,118	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			83.00000	81	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,657.00000	2,666	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			63.00000	62	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,138.00000	3,147	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			22.00000	22	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,297.00000	5,307	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			72.00000	71	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,896.00000	2,906	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			56.00000	55	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,380.00000	3,390	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			20.00000	20	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,544.00000	5,554	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			88.00000	86	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,562.00000	2,571	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			83.00000	81	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,657.00000	2,666	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			23.00000	23	34.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,198.00000	5,208	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		230.00000	225	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,155.00000	1,160	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		20.00000	19	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,594.00000	5,604	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		24.00000	24	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,099.00000	5,109	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		96.00000	94	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,420.00000	2,429	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		26.00000	26	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,951.00000	4,960	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		98.00000	97	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,373.00000	2,381	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		27.00000	26	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,901.00000	4,911	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		28.00000	28	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,802.00000	4,812	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		108.00000	106	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,232.00000	2,241	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		101.00000	100	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,326.00000	2,334	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		28.00000	27	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,852.00000	4,862	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		122.00000	120	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,046.00000	2,055	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		33.00000	33	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,458.00000	4,468	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		137.00000	134	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,861.00000	1,869	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		35.00000	35	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,360.00000	4,369	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		529.00000	520	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		404.00000	405	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		36.00000	36	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,310.00000	4,320	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		115.00000	113	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,139.00000	2,148	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		108.00000	106	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,232.00000	2,241	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		30.00000	30	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,655.00000	4,664	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		133.00000	130	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,907.00000	1,915	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		34.00000	34	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,409.00000	4,418	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 15/03/2010 Currency Future	7.90	Call			554.00000	544	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			378.00000	379	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			145.00000	142	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,769.00000	1,777	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			169.00000	166	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,544.00000	1,551	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			36.00000	36	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,310.00000	4,320	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			721.00000	710	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			245.00000	244	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			752.00000	741	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			226.00000	225	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			181.00000	177	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,455.00000	1,462	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			38.00000	37	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,212.00000	4,222	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			784.00000	772	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			208.00000	207	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,426.00000	4,415	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,929.00000	2,919	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			3.00000	3	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,466.00000	1,455	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			41.00000	40	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			31.00000	30	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,605.00000	4,615	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			2.00000	2	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,577.00000	7,587	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,676.00000	4,665	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,178.00000	3,168	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	2	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,700.00000	1,689	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			24.00000	24	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			3.00000	3	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,328.00000	7,338	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			921.00000	909	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			145.00000	144	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			214.00000	210	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,239.00000	1,245	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			200.00000	196	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,324.00000	1,331	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			154.00000	151	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,678.00000	1,686	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			43.00000	43	32.08	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	12.00	Put		3,968.00000	3,977	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,979.00000	2,968	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,988.00000	1,977	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		12.00000	12	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,072.00000	1,060	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		96.00000	95	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		41.00000	41	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,066.00000	4,075	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		25.00000	25	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,049.00000	5,059	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,128.00000	3,118	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,135.00000	2,125	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		10.00000	9	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,198.00000	1,186	18.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		72.00000	71	18.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,185.00000	2,174	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		9.00000	9	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,241.00000	1,230	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		66.00000	64	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,228.00000	3,217	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	2	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,234.00000	2,224	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		8.00000	8	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,285.00000	1,274	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		60.00000	59	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		579.00000	570	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		354.00000	354	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,029.00000	3,018	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		3.00000	3	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,037.00000	2,026	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		11.00000	11	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,112.00000	1,100	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		86.00000	84	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,328.00000	3,317	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,333.00000	2,323	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		7.00000	7	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,375.00000	1,364	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		49.00000	49	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		633.00000	623	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		307.00000	308	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,377.00000	3,367	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	28.04	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	5.70	Call			2,383.00000	2,372	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	7	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,421.00000	1,409	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			45.00000	44	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			661.00000	651	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			286.00000	286	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			39.00000	38	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,163.00000	4,173	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,527.00000	3,517	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,531.00000	2,521	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,559.00000	1,548	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			33.00000	33	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			26.00000	25	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,000.00000	5,010	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,577.00000	3,566	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,581.00000	2,571	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	5	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,606.00000	1,595	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			30.00000	29	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,677.00000	3,666	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,680.00000	2,670	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			5.00000	5	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			850.00000	839	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			175.00000	173	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,627.00000	3,616	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,631.00000	2,620	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	5	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,653.00000	1,642	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			27.00000	27	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			816.00000	805	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			191.00000	190	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,477.00000	3,467	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,482.00000	2,471	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			6.00000	6	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,512.00000	1,501	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			37.00000	36	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,727.00000	3,716	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,730.00000	2,720	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	5.35	Put		4.00000	4	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,747.00000	1,737	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		22.00000	21	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		885.00000	873	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		159.00000	158	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,876.00000	3,866	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,879.00000	2,869	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		4.00000	3	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,891.00000	1,881	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		16.00000	15	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		994.00000	983	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		119.00000	117	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,976.00000	3,966	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		32.00000	31	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,556.00000	4,566	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		16.00000	15	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,040.00000	6,050	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,026.00000	8,036	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		14.00000	14	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,139.00000	6,149	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,125.00000	8,136	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		3,777.00000	3,766	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		2,780.00000	2,769	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		4.00000	4	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,795.00000	1,784	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		19.00000	19	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		13.00000	12	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,237.00000	6,247	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,225.00000	8,236	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		11.00000	11	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,336.00000	6,346	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,325.00000	8,336	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		12.00000	12	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,286.00000	6,296	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,275.00000	8,286	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		10.00000	9	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,484.00000	6,494	34.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call			1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,475.00000	8,486	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			9.00000	9	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,533.00000	6,544	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,525.00000	8,535	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,427.00000	3,417	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,432.00000	2,422	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			7.00000	6	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			9.00000	8	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,583.00000	6,593	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,575.00000	8,585	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			11.00000	10	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,385.00000	6,395	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,375.00000	8,386	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,926.00000	3,916	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,940.00000	1,929	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	14	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,033.00000	1,021	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			107.00000	106	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			40.00000	39	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,114.00000	4,124	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,076.00000	8,086	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,026.00000	4,016	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	1	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			17.00000	16	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,991.00000	6,001	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,976.00000	7,986	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,076.00000	4,066	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,078.00000	3,068	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,086.00000	2,075	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			10.00000	10	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,154.00000	1,143	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			79.00000	77	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			1.00000	1	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,926.00000	7,936	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,826.00000	3,816	30.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,830.00000	2,819	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,843.00000	1,832	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		17.00000	17	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		957.00000	945	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		131.00000	130	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		13.00000	13	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,188.00000	6,198	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,175.00000	8,186	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		10.00000	10	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,434.00000	6,445	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,425.00000	8,436	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.19410	8.20280		20.27	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		214.00000	211	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,012.00000	2,017	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		890.00000	882	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		287.00000	287	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		590.00000	583	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		587.00000	589	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		519.00000	513	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		716.00000	719	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		611.00000	604	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		558.00000	560	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		571.00000	564	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		618.00000	620	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		553.00000	546	20.56	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		650.00000	652	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		536.00000	529	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		683.00000	685	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		487.00000	481	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		785.00000	787	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		458.00000	452	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		855.00000	858	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		503.00000	497	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		750.00000	752	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		472.00000	466	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		820.00000	822	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		444.00000	438	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		891.00000	894	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		89.00000	87	30.61	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,036.00000	4,043	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		289.00000	284	23.76	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			1,486.00000	1,490	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			778.00000	770	19.51	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			375.00000	375	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			322.00000	317	23.17	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,319.00000	1,323	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			431.00000	425	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			928.00000	931	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			406.00000	400	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,003.00000	1,006	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			418.00000	412	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			965.00000	968	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			394.00000	388	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,041.00000	1,044	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			361.00000	355	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,158.00000	1,161	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			382.00000	377	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,079.00000	1,083	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			350.00000	345	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,198.00000	1,201	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			331.00000	326	23.03	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,278.00000	1,282	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			341.00000	336	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,238.00000	1,242	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			371.00000	366	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,118.00000	1,122	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			274.00000	270	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,571.00000	1,576	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			254.00000	250	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,701.00000	1,706	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			267.00000	263	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,614.00000	1,619	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			241.00000	238	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,789.00000	1,794	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			260.00000	256	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,657.00000	1,662	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			97.00000	95	30.03	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,794.00000	3,801	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			247.00000	244	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,745.00000	1,750	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			200.00000	197	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,147.00000	2,153	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			178.00000	175	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,375.00000	2,381	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			196.00000	193	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,193.00000	2,199	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			209.00000	206	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,057.00000	2,062	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			289.00000	284	23.76	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,486.00000	1,490	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			678.00000	670	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			475.00000	476	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			236.00000	232	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,833.00000	1,838	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			225.00000	221	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,922.00000	1,927	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			205.00000	202	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,102.00000	2,108	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			187.00000	184	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,284.00000	2,290	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			81.00000	80	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,278.00000	4,285	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			655.00000	647	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			502.00000	503	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			230.00000	226	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,877.00000	1,882	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			219.00000	216	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,967.00000	1,972	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			191.00000	188	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,238.00000	2,244	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			182.00000	179	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,329.00000	2,335	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			79.00000	78	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,327.00000	4,334	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			225.00000	221	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,922.00000	1,927	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			187.00000	184	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,284.00000	2,290	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			170.00000	167	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,467.00000	2,473	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			75.00000	74	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,472.00000	4,480	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			209.00000	206	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,057.00000	2,062	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			182.00000	179	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,329.00000	2,335	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			174.00000	171	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,421.00000	2,427	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			166.00000	163	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,513.00000	2,519	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			158.00000	156	27.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,605.00000	2,612	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		71.00000	70	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,618.00000	4,626	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		230.00000	226	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,877.00000	1,882	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		77.00000	75	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,424.00000	4,431	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		804.00000	796	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		352.00000	352	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		281.00000	277	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,528.00000	1,533	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		219.00000	216	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,967.00000	1,972	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		832.00000	824	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		329.00000	330	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		236.00000	232	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,833.00000	1,838	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		88.00000	86	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,085.00000	4,092	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		861.00000	852	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		308.00000	308	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		297.00000	292	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,444.00000	1,448	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		281.00000	277	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,528.00000	1,533	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		86.00000	84	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,133.00000	4,140	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		305.00000	300	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,402.00000	1,406	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,453.00000	4,444	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,961.00000	2,952	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		8.00000	8	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,528.00000	1,519	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		75.00000	74	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		123.00000	121	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,170.00000	3,176	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		44.00000	43	34.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,092.00000	6,099	34.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		28.00000	27	36.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,575.00000	7,583	36.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,703.00000	4,694	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,208.00000	3,200	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	6	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,751.00000	1,742	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		48.00000	48	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		136.00000	134	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,933.00000	2,939	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		78.00000	77	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,375.00000	4,382	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		48.00000	47	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,845.00000	5,853	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		30.00000	29	35.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,327.00000	7,335	35.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,049.00000	1,040	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		196.00000	196	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		313.00000	309	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,360.00000	1,364	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		267.00000	263	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,614.00000	1,619	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		98.00000	97	29.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,745.00000	3,752	29.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,010.00000	3,001	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		7.00000	7	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,029.00000	2,020	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		27.00000	26	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,154.00000	1,145	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		151.00000	151	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		125.00000	123	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,122.00000	3,129	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		61.00000	60	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,058.00000	5,066	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,224.00000	2,215	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		21.00000	21	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,315.00000	1,306	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		112.00000	112	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		93.00000	92	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,891.00000	3,898	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		65.00000	64	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,862.00000	4,870	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		118.00000	116	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,265.00000	3,272	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		83.00000	81	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,230.00000	4,237	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		58.00000	57	32.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,205.00000	5,213	32.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,258.00000	3,249	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		5.00000	5	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,272.00000	2,263	20.43	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put		20.00000	19	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,357.00000	1,348	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		104.00000	103	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		702.00000	694	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		449.00000	450	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		113.00000	112	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,361.00000	3,367	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		56.00000	55	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,303.00000	5,311	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,109.00000	3,101	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		6.00000	6	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,126.00000	2,117	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		24.00000	23	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,233.00000	1,225	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		131.00000	130	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		632.00000	625	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		530.00000	531	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		162.00000	159	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,559.00000	2,565	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		107.00000	105	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,504.00000	3,511	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		54.00000	53	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,451.00000	5,459	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,060.00000	3,051	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	7	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,078.00000	2,069	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		25.00000	25	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,193.00000	1,185	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		141.00000	140	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		105.00000	104	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,553.00000	3,559	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		74.00000	72	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,521.00000	4,528	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		53.00000	52	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,500.00000	5,508	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		155.00000	152	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,652.00000	2,658	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		103.00000	102	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,601.00000	3,608	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		72.00000	71	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,570.00000	4,577	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		52.00000	51	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,549.00000	5,557	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		111.00000	109	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,409.00000	3,415	29.10	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	13.50	Call		55.00000	54	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,353.00000	5,360	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,308.00000	3,299	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		5.00000	5	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,321.00000	2,312	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		18.00000	18	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,399.00000	1,390	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		96.00000	96	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		726.00000	718	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		423.00000	424	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		178.00000	175	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,375.00000	2,381	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		116.00000	114	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,313.00000	3,320	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		57.00000	56	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,254.00000	5,262	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,357.00000	3,349	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		5.00000	5	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,370.00000	2,361	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		17.00000	17	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,441.00000	1,432	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		88.00000	88	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		751.00000	744	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		399.00000	399	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,407.00000	3,398	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		4.00000	4	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,419.00000	2,410	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		16.00000	16	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,484.00000	1,475	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		81.00000	81	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		120.00000	118	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,217.00000	3,224	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		84.00000	83	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,181.00000	4,189	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		59.00000	58	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,156.00000	5,164	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,556.00000	3,548	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		3.00000	3	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,566.00000	2,557	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		13.00000	13	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,616.00000	1,607	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		63.00000	63	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		128.00000	125	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,075.00000	3,081	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		62.00000	61	32.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,009.00000	5,017	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,606.00000	3,597	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		3.00000	3	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,615.00000	2,607	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		13.00000	12	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,660.00000	1,651	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		58.00000	57	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		130.00000	128	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,027.00000	3,034	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		90.00000	89	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,988.00000	3,995	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		63.00000	62	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,960.00000	4,968	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,656.00000	3,647	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	3	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,665.00000	2,656	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		12.00000	12	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,705.00000	1,696	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		53.00000	52	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		920.00000	912	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		267.00000	268	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		133.00000	131	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,980.00000	2,987	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		92.00000	90	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,939.00000	3,946	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		64.00000	63	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,911.00000	4,919	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,706.00000	3,697	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,714.00000	2,705	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		11.00000	11	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		951.00000	943	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		248.00000	248	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,507.00000	3,498	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,517.00000	2,508	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	14	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,571.00000	1,562	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		69.00000	68	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		41.00000	40	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,338.00000	6,346	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		109.00000	107	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,456.00000	3,463	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		40.00000	39	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,387.00000	6,395	34.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			39.00000	39	34.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,437.00000	6,444	34.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,905.00000	3,896	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,911.00000	2,902	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			8.00000	8	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,935.00000	1,926	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			33.00000	32	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,083.00000	1,074	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			180.00000	180	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			70.00000	69	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,667.00000	4,674	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			44.00000	43	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,141.00000	6,149	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,955.00000	3,946	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,982.00000	1,973	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			30.00000	29	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,118.00000	1,109	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			165.00000	165	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			24.00000	23	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,071.00000	8,079	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,855.00000	3,846	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,862.00000	2,853	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			9.00000	9	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,889.00000	1,880	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			36.00000	36	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			43.00000	42	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,190.00000	6,198	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			23.00000	22	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,170.00000	8,178	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,755.00000	3,747	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,763.00000	2,754	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			10.00000	10	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,796.00000	1,787	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			44.00000	43	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			983.00000	974	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			230.00000	230	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			41.00000	41	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,289.00000	6,296	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			22.00000	21	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,269.00000	8,277	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			21.00000	20	36.68	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 14/06/2010 Currency Future	16.55	Put		8,368.00000	8,376	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		21.00000	21	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,318.00000	8,327	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		155.00000	152	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,652.00000	2,658	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		72.00000	71	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,570.00000	4,577	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		38.00000	37	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,535.00000	6,543	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		19.00000	19	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,516.00000	8,525	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		38.00000	37	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,535.00000	6,543	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,457.00000	3,448	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		4.00000	4	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,468.00000	2,459	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		15.00000	15	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		151.00000	149	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,698.00000	2,705	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		38.00000	37	34.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,585.00000	6,593	34.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		19.00000	18	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,566.00000	8,574	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		148.00000	146	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,745.00000	2,751	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		37.00000	36	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,634.00000	6,642	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		18.00000	18	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,616.00000	8,624	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		20.00000	20	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,417.00000	8,426	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		23.00000	23	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,121.00000	8,129	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,005.00000	3,996	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		45.00000	44	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,042.00000	6,050	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		25.00000	24	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,022.00000	8,030	36.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,054.00000	4,046	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		46.00000	45	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,993.00000	6,001	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		25.00000	24	36.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,972.00000	7,980	36.62	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 13/09/2010 Currency Future			8.31990	8.32710		20.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		706.00000	700	20.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		679.00000	680	20.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		726.00000	720	20.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		649.00000	650	20.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		670.00000	663	20.77	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		743.00000	744	20.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,932.00000	3,925	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	5	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,941.00000	2,934	21.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		14.00000	14	21.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,986.00000	1,978	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		59.00000	58	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		1,171.00000	1,163	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		244.00000	243	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		272.00000	269	25.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,344.00000	2,349	25.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		140.00000	139	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,213.00000	4,219	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		83.00000	82	33.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,156.00000	6,163	33.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		52.00000	51	35.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,124.00000	8,131	35.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		4,081.00000	4,074	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		4.00000	4	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		3,089.00000	3,081	22.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		12.00000	11	22.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		2,123.00000	2,116	19.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		46.00000	46	19.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		1,275.00000	1,267	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		198.00000	197	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		288.00000	285	25.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,211.00000	2,215	25.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		146.00000	145	29.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,069.00000	4,075	29.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		86.00000	86	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,009.00000	6,016	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		54.00000	54	35.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		7,977.00000	7,984	35.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		4,032.00000	4,024	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		4.00000	4	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		3,039.00000	3,032	22.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		12.00000	12	22.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		2,077.00000	2,069	19.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		49.00000	49	19.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.30	Call		1,237.00000	1,229	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		210.00000	209	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		283.00000	280	25.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,256.00000	2,260	25.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		145.00000	143	29.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,117.00000	4,123	29.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		85.00000	85	33.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,058.00000	6,065	33.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		54.00000	53	35.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,027.00000	8,033	35.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.43080	8.43840		20.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		789.00000	782	20.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		801.00000	801	20.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		808.00000	800	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		769.00000	769	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		771.00000	764	20.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		832.00000	833	20.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		736.00000	729	21.14	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		898.00000	898	21.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		847.00000	839	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		709.00000	708	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,948.00000	3,940	25.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		9.00000	9	25.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,959.00000	2,951	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		21.00000	20	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		2,026.00000	2,017	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		88.00000	86	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,248.00000	1,238	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		309.00000	308	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		348.00000	345	25.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,410.00000	2,414	25.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		191.00000	190	29.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,253.00000	4,259	29.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		120.00000	119	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,182.00000	6,188	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		80.00000	79	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,141.00000	8,148	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		4,046.00000	4,039	25.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		8.00000	8	25.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		3,057.00000	3,049	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		18.00000	18	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		2,115.00000	2,106	19.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		76.00000	75	19.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,313.00000	1,304	18.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		275.00000	273	18.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.40	Call		360.00000	357	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,322.00000	2,326	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		196.00000	195	28.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,158.00000	4,164	28.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		123.00000	122	32.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,084.00000	6,091	32.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		82.00000	81	34.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,044.00000	8,050	34.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,997.00000	3,990	25.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		9.00000	9	25.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		3,007.00000	3,000	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		19.00000	19	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		2,070.00000	2,061	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		81.00000	80	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,278.00000	1,269	18.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		290.00000	288	18.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		354.00000	351	25.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,366.00000	2,370	25.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		194.00000	192	29.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,205.00000	4,211	29.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		122.00000	121	32.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,133.00000	6,140	32.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		81.00000	81	34.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,093.00000	8,100	34.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.65190	12.72350		15.23	63,259.50	5	28,658.00
£ / R On 14/09/2009 Currency Future	12.70	Call		164.00000	128	15.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		141.00000	176	15.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		198.00000	146	15.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		124.00000	144	15.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		145.00000	112	16.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		172.00000	210	16.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		128.00000	98	16.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		205.00000	247	16.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		90.00000	68	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		316.00000	366	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		64.00000	48	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		440.00000	496	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		39.00000	29	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		665.00000	727	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		35.00000	27	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		712.00000	775	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		39.00000	29	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		665.00000	727	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		35.00000	27	23.51	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.40	Put			712.00000	775	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			33.00000	24	24.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			759.00000	822	24.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			28.00000	21	25.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			854.00000	919	25.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			24.00000	18	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			950.00000	1,016	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			24.00000	18	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			950.00000	1,016	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			52.00000	39	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			528.00000	587	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			64.00000	48	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			440.00000	496	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			71.00000	54	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			398.00000	452	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			101.00000	77	17.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			277.00000	325	17.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			80.00000	60	19.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			356.00000	408	19.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			52.00000	39	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			528.00000	587	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			25.00000	19	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			902.00000	967	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			30.00000	22	24.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			806.00000	870	24.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			43.00000	32	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			619.00000	680	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			58.00000	43	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			484.00000	541	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			101.00000	77	17.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			277.00000	325	17.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			47.00000	35	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			573.00000	633	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			58.00000	43	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			484.00000	541	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			113.00000	87	17.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			240.00000	285	17.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			13.00000	10	31.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,390.00000	1,458	31.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			19.00000	14	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,096.00000	1,163	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			17.00000	13	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,193.00000	1,261	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			18.00000	14	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,144.00000	1,212	28.47	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	13.90	Call			17.00000	13	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,193.00000	1,261	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			14.00000	11	30.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,341.00000	1,409	30.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			12.00000	9	32.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,538.00000	1,607	32.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			12.00000	9	32.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,489.00000	1,557	32.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			13.00000	10	31.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,390.00000	1,458	31.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			11.00000	8	33.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,637.00000	1,706	33.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			10.00000	7	35.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,736.00000	1,806	35.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			9.00000	7	35.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,786.00000	1,855	35.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			11.00000	8	33.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,587.00000	1,657	33.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			7.00000	5	38.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,133.00000	2,203	38.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			5.00000	4	40.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,382.00000	2,452	40.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			4.00000	3	44.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,880.00000	2,951	44.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			4.00000	3	42.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,631.00000	2,701	42.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			5.00000	3	42.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,531.00000	2,602	42.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			5.00000	4	41.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,432.00000	2,502	41.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			7.00000	5	38.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,133.00000	2,203	38.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			9.00000	7	36.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,885.00000	1,955	36.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			8.00000	6	38.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			2,034.00000	2,104	38.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			5.00000	4	40.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,382.00000	2,452	40.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			6.00000	4	40.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,282.00000	2,352	40.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			7.00000	5	39.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,183.00000	2,253	39.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			6.00000	4	40.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,332.00000	2,402	40.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			6.00000	5	39.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.95	Put		2,233.00000	2,303	39.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		7.00000	5	38.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		2,084.00000	2,154	38.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		7.00000	5	39.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		2,183.00000	2,253	39.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		4.00000	3	42.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,581.00000	2,651	42.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		5.00000	4	41.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		2,481.00000	2,552	41.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		8.00000	6	37.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,985.00000	2,054	37.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		4.00000	3	42.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,631.00000	2,701	42.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		4.00000	3	44.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,880.00000	2,951	44.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		4.00000	3	43.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,730.00000	2,801	43.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		3.00000	2	45.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,930.00000	3,001	45.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		3.00000	2	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,980.00000	3,050	45.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		4.00000	3	44.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,780.00000	2,851	44.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		10.00000	8	34.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,687.00000	1,756	34.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		3.00000	2	46.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		3,080.00000	3,150	46.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		8.00000	6	37.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,935.00000	2,005	37.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		7.00000	5	38.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		2,084.00000	2,154	38.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		4.00000	3	43.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,681.00000	2,751	43.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		11.00000	8	33.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,587.00000	1,657	33.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		15.00000	11	30.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,291.00000	1,359	30.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		16.00000	12	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,242.00000	1,310	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		13.00000	10	31.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,439.00000	1,508	31.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		9.00000	7	36.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,835.00000	1,905	36.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		4.00000	3	42.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,581.00000	2,651	42.43	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	15.90	Call			3.00000	2	47.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,179.00000	3,250	47.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			4.00000	3	43.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,681.00000	2,751	43.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			3.00000	2	46.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,080.00000	3,150	46.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			3.00000	2	47.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,179.00000	3,250	47.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			3.00000	2	47.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,279.00000	3,350	47.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			3.00000	2	48.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,379.00000	3,450	48.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			6.00000	4	40.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,332.00000	2,402	40.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			4.00000	3	44.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,830.00000	2,901	44.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			3.00000	2	45.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			3,030.00000	3,100	45.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			4.00000	3	44.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,830.00000	2,901	44.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			3.00000	2	46.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,129.00000	3,200	46.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			3.00000	2	47.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,229.00000	3,300	47.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			3.00000	2	48.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,329.00000	3,400	48.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			10.00000	8	34.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,687.00000	1,756	34.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			2.00000	2	50.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,579.00000	3,650	50.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			13.00000	10	31.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,439.00000	1,508	31.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			8.00000	6	37.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,935.00000	2,005	37.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			5.00000	4	41.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,432.00000	2,502	41.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			9.00000	7	36.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,885.00000	1,955	36.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			20.00000	15	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,047.00000	1,114	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			18.00000	14	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,144.00000	1,212	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			14.00000	11	30.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,341.00000	1,409	30.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			9.00000	7	36.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.55	Put			1,835.00000	1,905	36.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			19.00000	14	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,096.00000	1,163	27.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			22.00000	17	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			998.00000	1,065	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			11.00000	8	33.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,637.00000	1,706	33.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			25.00000	19	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			902.00000	967	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,624.00000	4,552	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,124.00000	3,052	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,629.00000	1,556	32.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			5.00000	5	32.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			233.00000	178	15.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			110.00000	126	15.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			1.00000	1	53.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,377.00000	4,449	53.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	53.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,877.00000	5,948	53.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	55.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,377.00000	7,448	55.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,074.00000	5,002	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,574.00000	3,502	26.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	26.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,075.00000	2,004	36.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			2.00000	2	36.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			613.00000	545	21.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			40.00000	43	21.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			2.00000	1	53.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,928.00000	3,999	53.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			0.00000	0	53.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,427.00000	5,498	53.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	55.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,927.00000	6,998	55.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,324.00000	5,252	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,824.00000	3,752	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,324.00000	2,252	34.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			0.00000	0	34.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			848.00000	777	24.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			25.00000	26	24.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.40	Call			2.00000	2	51.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,679.00000	3,750	51.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			0.00000	0	53.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,177.00000	5,248	53.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	54.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,677.00000	6,748	54.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			310.00000	249	17.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			86.00000	98	17.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			350.00000	288	17.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			76.00000	86	17.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			271.00000	213	16.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			97.00000	111	16.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			113.00000	87	17.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			240.00000	285	17.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			164.00000	128	15.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			141.00000	176	15.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			2,824.00000	2,752	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	0	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			1,827.00000	1,755	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			3.00000	3	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	53.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,178.00000	4,249	53.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	54.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,177.00000	6,248	54.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,177.00000	8,248	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,724.00000	3,652	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,724.00000	2,652	30.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	30.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,728.00000	1,655	33.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			4.00000	4	33.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			753.00000	683	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			30.00000	31	23.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	53.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,277.00000	4,349	53.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	54.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,277.00000	6,348	54.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,277.00000	8,348	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,624.00000	3,552	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,624.00000	2,552	31.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	31.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			660.00000	590	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.10	Put			36.00000	38	22.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			0.00000	0	54.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,377.00000	6,448	54.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,377.00000	8,448	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,574.00000	2,502	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			1,579.00000	1,507	32.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			6.00000	5	32.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	1	53.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,427.00000	4,499	53.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	54.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,427.00000	6,498	54.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,427.00000	8,498	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,424.00000	3,352	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,424.00000	2,352	33.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	0	33.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,431.00000	1,359	31.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			8.00000	7	31.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			478.00000	412	19.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			55.00000	60	19.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	53.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,577.00000	4,648	53.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	54.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,577.00000	6,648	54.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,577.00000	8,648	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,324.00000	3,252	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,333.00000	1,261	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			9.00000	9	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			392.00000	328	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			68.00000	76	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	53.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,677.00000	4,748	53.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,677.00000	8,748	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,274.00000	3,202	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,274.00000	2,202	34.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			0.00000	0	34.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,284.00000	1,212	29.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			10.00000	10	29.70	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 14/09/2009 Currency Future	17.45	Call			0.00000	0	53.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,727.00000	4,798	53.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	54.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,727.00000	6,798	54.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,727.00000	8,798	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,224.00000	3,152	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,224.00000	2,152	35.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			1.00000	1	35.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,235.00000	1,163	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			11.00000	11	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	53.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,777.00000	4,848	53.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	54.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,777.00000	6,848	54.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,777.00000	8,848	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,125.00000	2,053	36.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			1.00000	1	36.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,138.00000	1,066	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			14.00000	14	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	53.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,877.00000	4,948	53.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	54.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,877.00000	6,948	54.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,877.00000	8,948	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,174.00000	3,102	27.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	27.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,174.00000	2,103	35.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			1.00000	1	35.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,186.00000	1,115	28.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			13.00000	13	28.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	53.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,827.00000	4,898	53.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	54.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,827.00000	6,898	54.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,827.00000	8,898	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,374.00000	3,302	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,374.00000	2,302	33.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			0.00000	0	33.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,382.00000	1,310	30.57	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.35	Put		8.00000	8	30.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		434.00000	369	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		61.00000	67	19.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		0.00000	0	53.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,627.00000	4,698	53.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		0.00000	0	54.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,627.00000	6,698	54.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,627.00000	8,698	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,524.00000	3,452	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,524.00000	2,452	32.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		0.00000	0	32.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		1,530.00000	1,458	31.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		6.00000	6	31.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		568.00000	500	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		44.00000	48	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		0.00000	0	53.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		4,477.00000	4,549	53.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	54.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		6,477.00000	6,548	54.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		8,477.00000	8,548	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		3,774.00000	3,702	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	0	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call		2,774.00000	2,702	30.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put		0.00000	0	30.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call		1,777.00000	1,705	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put		4.00000	3	34.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call		801.00000	730	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put		27.00000	28	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call		1.00000	1	53.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put		4,227.00000	4,299	53.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call		0.00000	0	54.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put		6,227.00000	6,298	54.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call		0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put		8,227.00000	8,298	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call		3,924.00000	3,852	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put		0.00000	0	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call		2,924.00000	2,852	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put		0.00000	0	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call		1,926.00000	1,854	35.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put		3.00000	2	35.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call		944.00000	873	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put		21.00000	21	26.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.80	Call			1.00000	1	53.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,078.00000	4,149	53.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	0	53.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			6,077.00000	6,148	53.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			8,077.00000	8,148	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			3,974.00000	3,902	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			2,974.00000	2,902	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			1,976.00000	1,904	35.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			3.00000	2	35.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			993.00000	921	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			19.00000	19	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			2.00000	1	53.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			4,028.00000	4,099	53.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			0.00000	0	53.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			6,027.00000	6,098	53.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			8,027.00000	8,098	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			3,674.00000	3,602	26.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	26.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			2,674.00000	2,602	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			1,678.00000	1,606	33.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			5.00000	4	33.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			706.00000	636	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			33.00000	34	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			1.00000	1	53.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,327.00000	4,399	53.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	54.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,327.00000	6,398	54.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,327.00000	8,398	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,074.00000	3,002	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	27.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,089.00000	1,018	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			16.00000	16	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	53.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,927.00000	4,998	53.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,927.00000	8,998	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Call			4,074.00000	4,002	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	25.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Call			0.00000	0	53.68	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	18.65	Put			5,927.00000	5,998	53.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Put			7,927.00000	7,998	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Call			4,024.00000	3,952	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Call			3,024.00000	2,952	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	0	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Call			2,026.00000	1,954	36.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Put			2.00000	2	36.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Call			1,041.00000	970	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Put			18.00000	18	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Call			2.00000	1	53.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Put			3,978.00000	4,049	53.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Call			0.00000	0	53.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Put			5,977.00000	6,048	53.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Call			0.00000	0	56.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Put			7,977.00000	8,048	56.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.86610		12.93810		16.98	1,376,672.70	107	16,805.00
£ / R On 14/12/2009 Currency Future	12.95	Call			471.00000	434	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			482.00000	518	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			516.00000	473	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			428.00000	457	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			451.00000	416	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			513.00000	550	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			433.00000	398	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			544.00000	582	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			398.00000	366	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			610.00000	650	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			351.00000	322	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			713.00000	756	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			286.00000	262	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			898.00000	946	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			274.00000	251	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			936.00000	985	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			264.00000	241	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			976.00000	1,025	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			274.00000	251	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			936.00000	985	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			253.00000	232	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,015.00000	1,066	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			243.00000	223	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,055.00000	1,107	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			216.00000	198	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,178.00000	1,232	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			225.00000	206	19.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Put		1,137.00000	1,190	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		323.00000	296	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		785.00000	830	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		381.00000	351	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		643.00000	685	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		310.00000	284	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		822.00000	868	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		264.00000	241	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		976.00000	1,025	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		234.00000	214	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,096.00000	1,148	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		225.00000	206	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,137.00000	1,190	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		243.00000	223	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,055.00000	1,107	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		298.00000	273	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		860.00000	907	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		323.00000	296	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		785.00000	830	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		337.00000	309	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		749.00000	793	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		381.00000	351	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		643.00000	685	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		398.00000	366	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		610.00000	650	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		415.00000	382	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		577.00000	616	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		253.00000	232	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,015.00000	1,066	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		310.00000	284	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		822.00000	868	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		415.00000	382	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		577.00000	616	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		274.00000	251	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		936.00000	985	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		160.00000	147	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,522.00000	1,580	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		200.00000	183	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,262.00000	1,317	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		193.00000	176	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,305.00000	1,360	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		193.00000	176	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,305.00000	1,360	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		186.00000	170	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,348.00000	1,404	20.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.25	Call			166.00000	152	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,478.00000	1,536	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			144.00000	132	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,656.00000	1,716	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			155.00000	141	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,566.00000	1,625	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			149.00000	136	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,611.00000	1,670	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			139.00000	127	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,701.00000	1,761	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			106.00000	97	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,068.00000	2,131	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			110.00000	100	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,022.00000	2,084	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			130.00000	119	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,792.00000	1,853	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			121.00000	111	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,883.00000	1,945	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			113.00000	104	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,975.00000	2,038	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			99.00000	89	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,161.00000	2,223	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			92.00000	83	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,254.00000	2,317	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			85.00000	77	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,347.00000	2,411	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			64.00000	57	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,725.00000	2,791	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			186.00000	170	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,348.00000	1,404	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			172.00000	158	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,434.00000	1,492	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			216.00000	198	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,178.00000	1,232	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			130.00000	119	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,792.00000	1,853	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			179.00000	164	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,391.00000	1,448	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			134.00000	123	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,746.00000	1,807	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			125.00000	115	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,837.00000	1,899	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			117.00000	107	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,929.00000	1,991	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			88.00000	80	23.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.15	Put		2,300.00000	2,364	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		225.00000	206	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,137.00000	1,190	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		208.00000	190	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,220.00000	1,274	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		179.00000	164	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,391.00000	1,448	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		134.00000	123	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,746.00000	1,807	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		103.00000	93	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,115.00000	2,177	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		125.00000	115	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,837.00000	1,899	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		95.00000	86	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,207.00000	2,270	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		149.00000	136	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,611.00000	1,670	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		106.00000	97	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,068.00000	2,131	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		155.00000	141	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,566.00000	1,625	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,639.00000	4,567	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,151.00000	3,079	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		13.00000	13	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,692.00000	1,620	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		54.00000	54	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		540.00000	496	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		402.00000	430	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		55.00000	50	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,917.00000	2,984	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		22.00000	20	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,384.00000	4,454	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		12.00000	11	31.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,874.00000	5,945	31.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		6.00000	6	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,368.00000	7,440	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,088.00000	5,016	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,596.00000	3,524	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		8.00000	8	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,124.00000	2,054	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		36.00000	38	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		797.00000	743	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		209.00000	226	16.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.35	Call			76.00000	69	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,488.00000	2,553	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			28.00000	26	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,940.00000	4,009	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			14.00000	13	30.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,426.00000	5,497	30.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			7.00000	7	33.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,919.00000	6,991	33.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,338.00000	5,266	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,844.00000	3,772	28.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	6	28.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,367.00000	2,296	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			28.00000	29	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			971.00000	912	15.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			133.00000	146	15.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			33.00000	30	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,695.00000	3,764	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			15.00000	14	29.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,177.00000	5,248	29.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			8.00000	8	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,670.00000	6,741	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			493.00000	453	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			455.00000	487	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			645.00000	596	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			307.00000	330	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			591.00000	544	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			353.00000	378	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			493.00000	453	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			455.00000	487	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			565.00000	520	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			377.00000	404	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			366.00000	336	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			678.00000	720	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			200.00000	183	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,262.00000	1,317	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			337.00000	309	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			749.00000	793	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			186.00000	170	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,348.00000	1,404	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			208.00000	190	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,220.00000	1,274	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			298.00000	273	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			860.00000	907	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,856.00000	2,784	24.33	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	10.10	Put		18.00000	18	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,883.00000	1,812	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		45.00000	46	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		24.00000	22	27.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,186.00000	4,256	27.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		11.00000	10	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,172.00000	6,243	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		4.00000	4	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,166.00000	8,238	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,745.00000	3,673	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		7.00000	7	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,758.00000	2,686	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		19.00000	20	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,787.00000	1,716	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		49.00000	50	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		899.00000	841	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		161.00000	175	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		23.00000	21	27.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,285.00000	4,355	27.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		10.00000	9	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,272.00000	6,343	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		4.00000	3	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,266.00000	8,337	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,611.00000	2,539	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		22.00000	23	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,644.00000	1,572	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		56.00000	56	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		22.00000	20	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,433.00000	4,504	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		9.00000	8	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,421.00000	6,492	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		4.00000	3	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,415.00000	8,487	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,646.00000	3,574	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		8.00000	8	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,660.00000	2,588	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		21.00000	22	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		830.00000	775	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		192.00000	209	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		79.00000	71	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,441.00000	2,505	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		10.00000	9	32.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,371.00000	6,443	32.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		4.00000	3	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,366.00000	8,437	34.91	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.50	Call			3,448.00000	3,376	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			10.00000	10	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,464.00000	2,393	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			26.00000	27	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,502.00000	1,430	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			64.00000	64	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			703.00000	652	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			265.00000	286	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			68.00000	62	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,630.00000	2,696	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			20.00000	18	28.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,582.00000	4,652	28.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			9.00000	8	32.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,571.00000	6,642	32.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			3.00000	3	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,565.00000	8,637	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,299.00000	3,228	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			11.00000	11	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,318.00000	2,247	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			30.00000	31	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,362.00000	1,289	16.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			74.00000	73	16.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			617.00000	570	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			329.00000	354	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			61.00000	55	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,773.00000	2,839	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			19.00000	17	28.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,731.00000	4,801	28.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			8.00000	7	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,720.00000	6,791	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			3.00000	2	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,715.00000	8,786	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,250.00000	3,178	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			12.00000	12	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,269.00000	2,199	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			31.00000	32	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,315.00000	1,242	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			77.00000	76	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			59.00000	53	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,821.00000	2,887	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			18.00000	17	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,780.00000	4,851	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			8.00000	7	33.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,770.00000	6,841	33.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			3.00000	2	34.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Put		8,765.00000	8,836	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,201.00000	3,129	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		12.00000	13	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,221.00000	2,150	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		33.00000	34	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,269.00000	1,196	16.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		81.00000	79	16.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		57.00000	52	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,869.00000	2,936	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		18.00000	16	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,830.00000	4,900	29.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		8.00000	7	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,820.00000	6,891	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		3.00000	2	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,814.00000	8,886	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,102.00000	3,030	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		14.00000	14	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,177.00000	1,103	15.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		89.00000	87	15.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		53.00000	48	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,965.00000	3,032	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		17.00000	16	29.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,929.00000	5,000	29.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		2.00000	2	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,914.00000	8,986	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,173.00000	2,102	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		34.00000	36	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,223.00000	1,149	15.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		85.00000	83	15.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		18.00000	16	29.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,879.00000	4,950	29.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		8.00000	7	33.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,870.00000	6,941	33.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		2.00000	2	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,864.00000	8,936	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,398.00000	3,326	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		10.00000	10	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,415.00000	2,344	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		27.00000	28	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,455.00000	1,383	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		67.00000	66	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		674.00000	624	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		285.00000	308	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		66.00000	59	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,678.00000	2,743	24.38	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	17.55	Call		20.00000	18	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,632.00000	4,702	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		9.00000	8	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,620.00000	6,692	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		3.00000	3	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,615.00000	8,687	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,497.00000	3,425	27.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	9	27.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,513.00000	2,441	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		25.00000	25	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,549.00000	1,477	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		61.00000	61	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		733.00000	681	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		245.00000	265	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		71.00000	64	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,583.00000	2,648	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		21.00000	19	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,532.00000	4,603	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		9.00000	8	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,521.00000	6,592	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		3.00000	3	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,515.00000	8,587	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,894.00000	3,822	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	6	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,905.00000	2,833	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		17.00000	17	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,931.00000	1,860	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		43.00000	44	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,009.00000	949	15.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		121.00000	132	15.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		95.00000	86	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,207.00000	2,270	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		25.00000	23	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,137.00000	4,207	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		11.00000	10	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,123.00000	6,194	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		5.00000	4	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,116.00000	8,188	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		3,944.00000	3,872	28.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		6.00000	6	28.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		2,954.00000	2,882	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		16.00000	16	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		1,980.00000	1,908	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		42.00000	42	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,047.00000	986	15.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Put		109.00000	120	15.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		26.00000	24	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		4,088.00000	4,157	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		11.00000	10	31.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		6,073.00000	6,144	31.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		5.00000	4	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		8,067.00000	8,138	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,795.00000	3,723	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		7.00000	7	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,807.00000	2,735	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		19.00000	19	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,835.00000	1,764	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		47.00000	48	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		935.00000	876	16.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		146.00000	160	16.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		88.00000	80	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,300.00000	2,364	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		24.00000	22	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,236.00000	4,306	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		10.00000	9	32.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,222.00000	6,293	32.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		4.00000	4	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,216.00000	8,288	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,695.00000	3,624	27.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		7.00000	7	27.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,709.00000	2,637	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		20.00000	21	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,739.00000	1,668	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		51.00000	52	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		864.00000	808	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		176.00000	191	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		82.00000	74	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,394.00000	2,458	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		23.00000	21	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,335.00000	4,405	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		10.00000	9	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,322.00000	6,393	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		4.00000	3	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,316.00000	8,387	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,547.00000	3,475	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		9.00000	9	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,562.00000	2,490	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		24.00000	24	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,597.00000	1,525	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		59.00000	58	18.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.40	Call			765.00000	711	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			226.00000	245	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			73.00000	66	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,535.00000	2,600	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			21.00000	19	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,483.00000	4,553	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			9.00000	8	32.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,471.00000	6,542	32.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			3.00000	3	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,465.00000	8,537	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,349.00000	3,277	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			11.00000	11	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,408.00000	1,335	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			70.00000	69	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			19.00000	18	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,681.00000	4,751	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			3.00000	3	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,665.00000	8,736	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			3,053.00000	2,981	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			15.00000	15	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			2,076.00000	2,005	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			38.00000	39	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			1,131.00000	1,063	15.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			93.00000	97	15.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			51.00000	47	25.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,013.00000	3,080	25.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			17.00000	15	29.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			4,979.00000	5,049	29.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			7.00000	7	33.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			6,969.00000	7,041	33.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			2.00000	2	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			8,964.00000	9,036	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,993.00000	3,922	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			5.00000	5	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			3,004.00000	2,932	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			15.00000	15	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			2,028.00000	1,957	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			40.00000	41	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			1,086.00000	1,024	15.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			98.00000	108	15.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			26.00000	24	27.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,038.00000	4,108	27.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			11.00000	10	31.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,023.00000	6,094	31.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			5.00000	4	34.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.95	Put		8,017.00000	8,088	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call		4,092.00000	4,021	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put		4.00000	5	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call		12.00000	11	31.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put		5,924.00000	5,995	31.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call		5.00000	5	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put		7,917.00000	7,988	34.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.07560	13.14700		17.88	52,302.40	4	228.00
£ / R On 15/03/2010 Currency Future	13.15	Call		683.00000	651	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		686.00000	725	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		704.00000	670	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		657.00000	694	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		664.00000	633	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		717.00000	757	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		645.00000	615	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		748.00000	790	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		610.00000	582	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		813.00000	856	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		546.00000	520	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		949.00000	995	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		490.00000	467	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,093.00000	1,141	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		477.00000	454	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,130.00000	1,179	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		464.00000	442	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,167.00000	1,217	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		452.00000	431	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,205.00000	1,255	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		429.00000	409	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,282.00000	1,333	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		397.00000	378	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,400.00000	1,453	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		407.00000	388	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,360.00000	1,413	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,160.00000	2,091	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		63.00000	66	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,016.00000	3,946	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		19.00000	20	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		517.00000	493	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,020.00000	1,067	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		794.00000	756	17.57	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		547.00000	581	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		593.00000	566	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		846.00000	890	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		303.00000	289	21.54	0.00	0	11,630.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.70	Put			1,856.00000	1,913	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			561.00000	535	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			914.00000	959	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			418.00000	398	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,321.00000	1,373	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			440.00000	420	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,243.00000	1,294	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			531.00000	506	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			984.00000	1,031	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			577.00000	550	18.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			880.00000	924	18.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			628.00000	598	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			781.00000	823	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			503.00000	480	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,056.00000	1,104	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,672.00000	3,601	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			25.00000	26	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,694.00000	2,624	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			47.00000	49	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,754.00000	1,691	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			107.00000	115	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,005.00000	960	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			358.00000	385	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			333.00000	318	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,686.00000	1,742	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			207.00000	196	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,560.00000	2,621	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			128.00000	122	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,481.00000	3,546	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			79.00000	74	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,432.00000	4,499	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,574.00000	3,503	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			27.00000	28	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,597.00000	2,527	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			50.00000	51	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,668.00000	1,606	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			121.00000	130	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			948.00000	905	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			401.00000	430	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			318.00000	303	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,771.00000	1,827	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			197.00000	187	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,650.00000	2,711	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			123.00000	116	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,576.00000	3,641	24.76	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	17.60	Call			74.00000	70	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,527.00000	4,594	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,476.00000	3,405	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			29.00000	30	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,499.00000	2,430	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			52.00000	54	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,584.00000	1,523	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			137.00000	147	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			894.00000	853	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			447.00000	477	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			187.00000	178	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,740.00000	2,802	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			117.00000	111	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,670.00000	3,736	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			70.00000	66	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,623.00000	4,690	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,378.00000	3,308	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			31.00000	32	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,402.00000	2,333	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			55.00000	57	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,501.00000	1,441	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			154.00000	166	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			843.00000	803	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			496.00000	528	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			289.00000	276	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,942.00000	2,000	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			178.00000	169	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,831.00000	2,893	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			112.00000	107	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,765.00000	3,831	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			66.00000	62	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,719.00000	4,787	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,231.00000	3,161	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			34.00000	36	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,257.00000	2,188	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			60.00000	62	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,381.00000	1,323	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			184.00000	197	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			770.00000	734	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			573.00000	608	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			270.00000	257	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,073.00000	2,132	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			166.00000	157	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,969.00000	3,032	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			105.00000	100	25.30	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.95	Put		3,908.00000	3,974	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		61.00000	57	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,864.00000	4,931	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,329.00000	3,259	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		32.00000	33	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,354.00000	2,284	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		57.00000	59	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,461.00000	1,401	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		164.00000	176	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		818.00000	780	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		521.00000	554	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		282.00000	269	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,985.00000	2,044	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		174.00000	165	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,877.00000	2,939	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		110.00000	104	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,813.00000	3,879	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		64.00000	60	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,767.00000	4,835	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,623.00000	3,552	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		26.00000	27	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,645.00000	2,576	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		48.00000	50	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,711.00000	1,648	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		114.00000	122	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		976.00000	932	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		379.00000	407	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		325.00000	310	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,728.00000	1,784	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		202.00000	191	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,605.00000	2,666	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		126.00000	119	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,529.00000	3,593	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		77.00000	72	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,480.00000	4,546	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,427.00000	3,356	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		30.00000	31	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,451.00000	2,381	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		54.00000	56	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,542.00000	1,482	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		145.00000	156	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		868.00000	828	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		471.00000	502	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		296.00000	282	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,899.00000	1,956	21.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.75	Call			183.00000	173	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,786.00000	2,848	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			115.00000	109	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,718.00000	3,783	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			68.00000	64	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,671.00000	4,738	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,525.00000	3,454	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			28.00000	29	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,548.00000	2,478	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			51.00000	53	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,626.00000	1,564	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			129.00000	139	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			921.00000	879	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			424.00000	453	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			310.00000	296	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,813.00000	1,870	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			192.00000	182	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,695.00000	2,756	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			120.00000	114	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,623.00000	3,688	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			72.00000	68	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,575.00000	4,642	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,280.00000	3,210	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			33.00000	34	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,305.00000	2,236	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			58.00000	60	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,420.00000	1,362	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			173.00000	186	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			276.00000	263	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,029.00000	2,088	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			170.00000	161	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,923.00000	2,985	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			108.00000	102	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,861.00000	3,926	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			62.00000	59	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,815.00000	4,883	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			503.00000	480	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,056.00000	1,104	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,869.00000	3,798	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			22.00000	22	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,889.00000	2,819	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			42.00000	44	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,929.00000	1,864	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			82.00000	89	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,127.00000	1,079	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.30	Put		280.00000	303	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		368.00000	351	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,521.00000	1,575	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		229.00000	217	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,382.00000	2,442	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		141.00000	133	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,294.00000	3,358	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		89.00000	83	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,242.00000	4,308	25.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		29.00000	28	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,182.00000	6,252	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		16.00000	15	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,169.00000	8,240	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,721.00000	3,651	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		24.00000	25	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,743.00000	2,673	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		46.00000	47	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,797.00000	1,734	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		100.00000	108	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,035.00000	989	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		338.00000	363	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		212.00000	201	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,515.00000	2,576	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		81.00000	76	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,384.00000	4,451	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		27.00000	26	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,330.00000	6,401	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		15.00000	14	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,318.00000	8,388	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		27.00000	26	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,430.00000	6,500	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		14.00000	13	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,417.00000	8,488	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		26.00000	25	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,479.00000	6,550	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		14.00000	13	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,467.00000	8,537	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		25.00000	24	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,628.00000	6,699	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		12.00000	12	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,615.00000	8,686	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		24.00000	23	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,727.00000	6,798	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		12.00000	11	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,715.00000	8,785	29.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.90	Call		24.00000	23	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		6,777.00000	6,848	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		11.00000	11	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		8,764.00000	8,835	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		24.00000	23	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		6,827.00000	6,897	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		11.00000	10	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		8,814.00000	8,885	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,134.00000	3,064	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		37.00000	38	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,303.00000	1,246	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		206.00000	220	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		725.00000	691	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		628.00000	665	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		158.00000	150	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		3,061.00000	3,124	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		57.00000	54	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,960.00000	5,028	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		23.00000	22	28.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,926.00000	6,997	28.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		10.00000	10	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		8,913.00000	8,984	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		25.00000	24	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,678.00000	6,748	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		12.00000	11	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,665.00000	8,736	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		26.00000	25	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,529.00000	6,599	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		13.00000	12	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,516.00000	8,587	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,770.00000	3,700	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		23.00000	24	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,792.00000	2,722	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		45.00000	46	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,841.00000	1,777	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		94.00000	101	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,065.00000	1,018	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		318.00000	342	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		217.00000	206	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,470.00000	2,531	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		84.00000	79	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,337.00000	4,403	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		28.00000	27	27.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,281.00000	6,351	27.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		15.00000	14	29.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.40	Put		8,268.00000	8,339	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,918.00000	3,847	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		21.00000	22	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,938.00000	2,868	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		41.00000	43	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,974.00000	1,909	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		77.00000	83	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,160.00000	1,110	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		263.00000	284	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		235.00000	223	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,338.00000	2,397	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		91.00000	86	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,194.00000	4,260	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		29.00000	28	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,132.00000	6,202	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		17.00000	16	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,120.00000	8,190	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,967.00000	3,897	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		20.00000	21	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,987.00000	2,917	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		40.00000	42	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,019.00000	1,953	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		72.00000	78	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,193.00000	1,142	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		246.00000	266	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		241.00000	229	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,294.00000	2,353	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		94.00000	88	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,147.00000	4,213	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		30.00000	28	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,083.00000	6,153	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		17.00000	16	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,070.00000	8,141	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,819.00000	3,749	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		22.00000	23	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,841.00000	2,771	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		44.00000	45	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,885.00000	1,820	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		88.00000	95	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,096.00000	1,048	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		299.00000	322	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		223.00000	212	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,426.00000	2,486	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		86.00000	81	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,289.00000	4,355	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	19.35	Call			28.00000	27	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,231.00000	6,302	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			16.00000	15	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,219.00000	8,289	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			27.00000	26	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,380.00000	6,450	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			14.00000	14	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,367.00000	8,438	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			3,085.00000	3,015	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			38.00000	39	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			2,112.00000	2,043	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			65.00000	68	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,264.00000	1,208	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			217.00000	233	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			154.00000	146	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,107.00000	3,171	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			55.00000	52	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,008.00000	5,077	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			23.00000	22	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			6,976.00000	7,046	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			10.00000	9	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			8,963.00000	9,034	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			3,036.00000	2,966	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			39.00000	41	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			2,064.00000	1,998	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			67.00000	72	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			1,226.00000	1,175	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			229.00000	249	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			151.00000	143	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,154.00000	3,217	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			54.00000	51	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,057.00000	5,125	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			22.00000	22	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,025.00000	7,096	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			10.00000	9	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,013.00000	9,084	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			3,182.00000	3,112	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			35.00000	37	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			2,209.00000	2,139	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			62.00000	64	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,341.00000	1,284	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			194.00000	208	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			748.00000	712	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			601.00000	636	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			162.00000	153	23.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.00	Put		3,015.00000	3,078	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		59.00000	55	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,912.00000	4,980	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		23.00000	23	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,876.00000	6,947	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		11.00000	10	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,864.00000	8,934	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		4,114.00000	4,044	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		17.00000	18	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		258.00000	246	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,161.00000	2,221	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		101.00000	96	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,004.00000	4,070	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		32.00000	30	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		5,935.00000	6,005	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		18.00000	17	29.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		7,921.00000	7,992	29.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		247.00000	235	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,250.00000	2,309	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		97.00000	91	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,100.00000	4,165	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		30.00000	29	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,033.00000	6,103	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		18.00000	17	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,021.00000	8,091	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		0.00000	3,995	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		0.00000	19	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		0.00000	241	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		0.00000	2,265	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		0.00000	94	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		0.00000	4,118	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		0.00000	29	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		0.00000	6,054	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		0.00000	17	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		0.00000	8,042	29.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.27920	13.34960		18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		861.00000	826	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		861.00000	896	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		881.00000	844	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		831.00000	865	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		842.00000	807	18.42	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		893.00000	928	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		824.00000	790	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		924.00000	961	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		789.00000	756	18.70	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	13.55	Put		989.00000	1,027	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		724.00000	693	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,124.00000	1,164	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		651.00000	624	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,302.00000	1,345	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		638.00000	611	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,338.00000	1,382	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		612.00000	586	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,412.00000	1,457	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		600.00000	574	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,450.00000	1,495	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		564.00000	540	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,565.00000	1,611	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		576.00000	551	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,526.00000	1,572	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		694.00000	664	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,194.00000	1,235	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		178.00000	169	24.91	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,328.00000	4,390	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		772.00000	740	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,022.00000	1,061	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		739.00000	708	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,090.00000	1,129	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		755.00000	724	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,056.00000	1,095	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		679.00000	650	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,229.00000	1,271	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		625.00000	598	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,375.00000	1,419	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		588.00000	563	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,488.00000	1,534	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		665.00000	637	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,265.00000	1,308	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		708.00000	679	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,159.00000	1,199	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		665.00000	637	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,265.00000	1,308	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		679.00000	650	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,229.00000	1,271	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		739.00000	708	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,090.00000	1,129	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		806.00000	773	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		956.00000	994	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		901.00000	863	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		801.00000	834	18.13	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 14/06/2010 Currency Future	14.60	Call			511.00000	490	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,762.00000	1,811	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,358.00000	1,309	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			358.00000	380	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,082.00000	1,039	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			582.00000	610	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			388.00000	370	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,388.00000	2,441	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			265.00000	253	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,265.00000	3,323	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			188.00000	179	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,189.00000	4,249	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			131.00000	124	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,132.00000	5,195	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,392.00000	1,339	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			342.00000	360	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,107.00000	1,064	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			557.00000	584	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			395.00000	377	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,345.00000	2,398	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			270.00000	257	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,220.00000	3,278	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			191.00000	182	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,142.00000	4,203	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			134.00000	126	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,084.00000	5,147	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,761.00000	4,692	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			12.00000	13	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,303.00000	3,234	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			53.00000	55	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,915.00000	1,853	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			166.00000	174	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			965.00000	925	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			715.00000	746	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			290.00000	277	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,041.00000	3,098	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			172.00000	163	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,422.00000	4,483	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			102.00000	97	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,852.00000	5,917	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			48.00000	44	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,298.00000	7,365	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,205.00000	5,135	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			5.00000	6	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,742.00000	3,672	21.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.65	Put		42.00000	43	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,306.00000	2,236	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		106.00000	106	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,185.00000	1,140	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		486.00000	511	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		345.00000	329	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,645.00000	2,699	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		201.00000	192	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,001.00000	4,062	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		118.00000	112	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,419.00000	5,483	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		62.00000	57	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,862.00000	6,928	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,453.00000	5,383	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	4	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,987.00000	3,917	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		37.00000	38	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,539.00000	2,469	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		89.00000	90	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,328.00000	1,279	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		378.00000	400	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		380.00000	363	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,431.00000	2,483	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		218.00000	208	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,769.00000	3,829	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		129.00000	122	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,179.00000	5,243	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		70.00000	65	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,621.00000	6,686	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,889.00000	3,819	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		39.00000	40	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,917.00000	2,849	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		67.00000	70	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,997.00000	1,934	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		147.00000	155	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,269.00000	1,222	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		419.00000	443	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		532.00000	509	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,682.00000	1,730	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		366.00000	348	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,516.00000	2,569	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		251.00000	239	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,401.00000	3,460	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,012.00000	2,944	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		63.00000	65	19.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.40	Call			2,080.00000	2,016	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			130.00000	137	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			553.00000	530	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,604.00000	1,651	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			260.00000	248	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,311.00000	3,369	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			185.00000	175	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,235.00000	4,296	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,036.00000	3,966	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			36.00000	37	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,060.00000	2,992	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			61.00000	63	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,122.00000	2,058	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			123.00000	129	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			175.00000	166	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,375.00000	4,436	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			483.00000	462	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,883.00000	1,933	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			332.00000	316	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,732.00000	2,787	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			230.00000	219	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,630.00000	3,690	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			162.00000	154	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,563.00000	4,625	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			440.00000	421	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,090.00000	2,142	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			302.00000	287	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,952.00000	3,008	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			211.00000	201	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,862.00000	3,922	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			148.00000	141	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,799.00000	4,861	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,644.00000	3,575	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			45.00000	46	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,680.00000	2,611	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			80.00000	82	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,796.00000	1,735	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			196.00000	205	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,132.00000	1,088	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			533.00000	559	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			402.00000	385	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,302.00000	2,356	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			275.00000	262	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,175.00000	3,233	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			194.00000	185	24.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.25	Put		4,095.00000	4,156	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		136.00000	129	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,036.00000	5,099	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,498.00000	3,428	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		48.00000	49	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,680.00000	1,620	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		230.00000	241	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,057.00000	1,015	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		608.00000	636	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,449.00000	3,380	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		49.00000	51	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,492.00000	2,423	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		92.00000	93	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,642.00000	1,583	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		243.00000	254	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,033.00000	992	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		634.00000	663	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		373.00000	355	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,473.00000	2,526	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		256.00000	244	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,356.00000	3,414	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		181.00000	172	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,282.00000	4,343	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		127.00000	120	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,227.00000	5,291	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,352.00000	3,282	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		52.00000	53	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,399.00000	2,329	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		99.00000	100	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,568.00000	1,510	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		269.00000	281	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		987.00000	947	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		688.00000	718	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		358.00000	342	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,559.00000	2,612	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		247.00000	235	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,447.00000	3,506	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		122.00000	116	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,323.00000	5,387	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,254.00000	3,185	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		55.00000	56	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,496.00000	1,439	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		297.00000	310	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		943.00000	904	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		743.00000	775	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.65	Call			238.00000	227	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,539.00000	3,598	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			168.00000	160	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,469.00000	4,530	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,547.00000	3,477	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			47.00000	48	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,586.00000	2,517	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			86.00000	87	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,718.00000	1,658	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			218.00000	229	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,693.00000	3,624	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			44.00000	44	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,727.00000	2,658	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			78.00000	79	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,835.00000	1,774	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			185.00000	194	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,159.00000	1,114	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			509.00000	535	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			409.00000	392	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,259.00000	2,313	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			280.00000	267	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,130.00000	3,187	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			198.00000	188	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,048.00000	4,109	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			138.00000	131	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,989.00000	5,052	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,727.00000	2,658	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			78.00000	79	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,835.00000	1,774	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			185.00000	194	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,159.00000	1,114	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			509.00000	535	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			409.00000	392	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,259.00000	2,313	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,400.00000	3,331	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			51.00000	52	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,445.00000	2,376	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			96.00000	96	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,605.00000	1,546	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			255.00000	267	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,010.00000	969	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			660.00000	690	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			125.00000	118	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,275.00000	5,339	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,352.00000	2,282	16.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.10	Put		103.00000	103	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,532.00000	1,474	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		282.00000	295	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		351.00000	335	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,602.00000	2,656	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		242.00000	231	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,493.00000	3,552	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		120.00000	114	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,371.00000	5,435	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,840.00000	3,770	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		40.00000	41	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,869.00000	2,801	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		70.00000	72	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,956.00000	1,893	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		156.00000	164	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,240.00000	1,194	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		441.00000	465	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		432.00000	414	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,132.00000	2,184	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		296.00000	282	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,996.00000	3,053	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		208.00000	198	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,908.00000	3,969	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		146.00000	138	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,846.00000	4,909	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		85.00000	79	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,285.00000	6,349	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		28.00000	26	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,229.00000	8,297	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,774.00000	2,706	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		75.00000	77	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,875.00000	1,813	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		175.00000	184	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		80.00000	74	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,381.00000	6,445	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		27.00000	25	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,327.00000	8,396	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		76.00000	71	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,477.00000	6,541	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		26.00000	24	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,426.00000	8,495	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,595.00000	3,526	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		46.00000	47	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,633.00000	2,564	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		83.00000	85	17.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.80	Call			1,757.00000	1,696	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			207.00000	217	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			325.00000	310	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,776.00000	2,831	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			159.00000	151	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,610.00000	4,672	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			74.00000	69	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,525.00000	6,590	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			25.00000	23	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,475.00000	8,544	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,492.00000	2,423	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			92.00000	93	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,642.00000	1,583	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			243.00000	254	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,033.00000	992	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			634.00000	663	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			307.00000	293	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,908.00000	2,964	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			151.00000	143	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,751.00000	4,814	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			69.00000	63	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,669.00000	6,734	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			23.00000	21	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,623.00000	8,692	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			307.00000	293	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,908.00000	2,964	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			67.00000	62	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,717.00000	6,783	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			22.00000	21	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,673.00000	8,742	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			285.00000	272	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,085.00000	3,142	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			141.00000	133	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,941.00000	5,004	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			21.00000	19	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,821.00000	8,890	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,206.00000	3,137	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			56.00000	58	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,260.00000	2,189	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			110.00000	110	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,461.00000	1,404	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			311.00000	325	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			922.00000	883	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			772.00000	804	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			60.00000	55	26.43	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 14/06/2010 Currency Future	20.20	Put		6,910.00000	6,976	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		20.00000	19	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,871.00000	8,939	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,109.00000	3,040	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		59.00000	61	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,168.00000	2,100	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		118.00000	121	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		57.00000	52	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,007.00000	7,073	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		19.00000	18	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,970.00000	9,039	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,157.00000	3,088	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		58.00000	59	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,214.00000	2,143	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		114.00000	114	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,426.00000	1,370	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		326.00000	341	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		58.00000	54	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,959.00000	7,025	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		20.00000	18	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,920.00000	8,989	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		143.00000	136	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,894.00000	4,956	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		63.00000	58	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,814.00000	6,879	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		21.00000	20	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,772.00000	8,841	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		313.00000	298	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,864.00000	2,919	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		154.00000	146	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,704.00000	4,767	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		24.00000	22	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,574.00000	8,643	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,938.00000	3,868	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		38.00000	39	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,965.00000	2,897	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		65.00000	67	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,038.00000	1,975	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		139.00000	146	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,298.00000	1,250	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		398.00000	421	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		89.00000	83	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,190.00000	6,254	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		30.00000	28	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,130.00000	8,199	26.24	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.40	Call			92.00000	85	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,142.00000	6,206	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			31.00000	29	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,081.00000	8,149	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,791.00000	3,721	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			41.00000	42	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,822.00000	2,753	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			72.00000	74	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,213.00000	1,167	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			463.00000	488	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			83.00000	76	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,333.00000	6,397	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			28.00000	26	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,278.00000	8,346	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			338.00000	322	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,688.00000	2,743	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			165.00000	157	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,516.00000	4,578	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			78.00000	72	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,429.00000	6,493	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			26.00000	24	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,377.00000	8,445	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			319.00000	304	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			2,820.00000	2,875	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			157.00000	148	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,657.00000	4,719	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			72.00000	67	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,573.00000	6,638	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			24.00000	22	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,525.00000	8,593	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			55.00000	51	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,056.00000	7,122	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			19.00000	17	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,019.00000	9,088	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			65.00000	60	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			6,765.00000	6,831	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			22.00000	20	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			8,722.00000	8,791	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			4,131.00000	4,064	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			32.00000	35	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			97.00000	92	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			5,998.00000	6,063	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			33.00000	31	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			7,934.00000	8,002	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			94.00000	87	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.35	Put		6,095.00000	6,158	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		32.00000	29	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,032.00000	8,100	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.16100	11.20480		15.28	223,220.00	20	21,137.00
€ / R On 14/09/2009 Currency Future	11.20	Call		139.00000	114	15.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		134.00000	153	15.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		170.00000	134	15.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		116.00000	123	15.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		120.00000	98	16.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		165.00000	187	16.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		103.00000	84	16.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		199.00000	223	16.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		58.00000	46	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		353.00000	385	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		77.00000	62	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		272.00000	301	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		50.00000	40	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		396.00000	429	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		44.00000	34	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		439.00000	473	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		67.00000	53	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		312.00000	342	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		39.00000	30	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		484.00000	519	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		77.00000	62	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		272.00000	301	17.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		241.00000	201	16.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		86.00000	90	16.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		170.00000	134	15.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		116.00000	123	15.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		279.00000	238	17.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		74.00000	77	17.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		205.00000	166	15.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		100.00000	105	15.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		39.00000	30	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		484.00000	519	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		34.00000	26	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		529.00000	565	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		44.00000	34	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		439.00000	473	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		7.00000	5	29.53	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,302.00000	1,344	29.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		89.00000	72	17.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		234.00000	261	17.39	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 14/09/2009 Currency Future	11.45	Call			67.00000	53	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			312.00000	342	18.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			89.00000	72	17.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			234.00000	261	17.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			26.00000	20	22.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			621.00000	659	22.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			23.00000	18	22.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			669.00000	707	22.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			30.00000	23	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			575.00000	612	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			21.00000	16	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			716.00000	755	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			17.00000	13	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			812.00000	852	24.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			19.00000	14	23.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			764.00000	803	23.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			15.00000	11	24.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			860.00000	900	24.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			13.00000	10	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			909.00000	949	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			8.00000	6	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,203.00000	1,245	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			9.00000	7	27.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,104.00000	1,146	27.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			10.00000	8	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,055.00000	1,097	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			7.00000	6	29.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,252.00000	1,295	29.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			6.00000	4	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,401.00000	1,443	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			5.00000	4	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,450.00000	1,493	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			4.00000	3	32.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,600.00000	1,642	32.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			3.00000	3	34.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,799.00000	1,842	34.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			3.00000	2	36.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,998.00000	2,041	36.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			3.00000	2	36.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,948.00000	1,991	36.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			3.00000	2	36.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,948.00000	1,991	36.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			2.00000	1	37.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,297.00000	2,340	37.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1.00000	1	38.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Put		2,347.00000	2,390	38.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		2.00000	1	37.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,247.00000	2,290	37.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		2.00000	1	37.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,197.00000	2,240	37.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		2.00000	1	37.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,147.00000	2,190	37.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		2.00000	1	37.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,147.00000	2,190	37.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		3.00000	2	36.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		2,048.00000	2,091	36.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		1.00000	1	38.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,496.00000	2,540	38.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		1.00000	1	39.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,646.00000	2,690	39.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1.00000	0	39.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,696.00000	2,739	39.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		1.00000	1	38.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,396.00000	2,440	38.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		2.00000	2	37.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,097.00000	2,141	37.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		2.00000	2	37.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,097.00000	2,141	37.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		2.00000	1	37.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,197.00000	2,240	37.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		3.00000	3	35.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,848.00000	1,892	35.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		1.00000	1	39.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,546.00000	2,590	39.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		1.00000	1	38.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,446.00000	2,490	38.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1.00000	0	39.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,696.00000	2,739	39.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		1.00000	0	40.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,746.00000	2,789	40.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		1.00000	0	40.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,796.00000	2,839	40.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		1.00000	0	40.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,896.00000	2,939	40.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1.00000	1	39.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,596.00000	2,640	39.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		3.00000	2	35.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,898.00000	1,941	35.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		0.00000	0	41.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,996.00000	3,039	41.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	44.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,645.00000	3,689	44.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1.00000	1	39.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,596.00000	2,640	39.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1.00000	0	40.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,896.00000	2,939	40.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,096.00000	3,139	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	42.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,196.00000	3,239	42.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	0	42.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,295.00000	3,339	42.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	42.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,395.00000	3,439	42.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1.00000	1	38.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,396.00000	2,440	38.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,096.00000	3,139	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	42.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,196.00000	3,239	42.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			5.00000	4	31.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,500.00000	1,543	31.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			4.00000	3	32.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,600.00000	1,642	32.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			4.00000	3	33.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,699.00000	1,742	33.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1.00000	1	38.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,347.00000	2,390	38.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1.00000	0	40.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,846.00000	2,889	40.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	40.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,946.00000	2,989	40.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	41.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,046.00000	3,089	41.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			3.00000	2	35.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,898.00000	1,941	35.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			4.00000	3	33.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,699.00000	1,742	33.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			4.00000	3	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,649.00000	1,692	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			4.00000	3	34.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,749.00000	1,792	34.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1.00000	1	39.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,646.00000	2,690	39.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			3.00000	3	35.33	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	13.05	Put			1,848.00000	1,892	35.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1.00000	1	38.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,446.00000	2,490	38.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			5.00000	4	32.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,550.00000	1,593	32.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			6.00000	4	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,401.00000	1,443	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			8.00000	7	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,154.00000	1,196	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			6.00000	5	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,351.00000	1,394	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			12.00000	9	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			957.00000	998	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			8.00000	7	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,154.00000	1,196	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			4.00000	3	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,649.00000	1,692	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			13.00000	10	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			909.00000	949	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			11.00000	9	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,006.00000	1,048	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			12.00000	9	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			957.00000	998	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			5.00000	4	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,450.00000	1,493	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,805.00000	4,761	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,305.00000	3,261	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,805.00000	1,761	31.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	31.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			360.00000	317	18.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			55.00000	56	18.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	45.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,195.00000	4,239	45.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	48.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,695.00000	5,739	48.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	51.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,195.00000	7,239	51.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,105.00000	5,061	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,605.00000	3,561	24.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	24.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,105.00000	2,061	32.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	32.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.60	Call			629.00000	585	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			24.00000	24	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	45.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,895.00000	3,939	45.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	47.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,395.00000	5,439	47.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	51.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,895.00000	6,939	51.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,255.00000	5,211	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,755.00000	3,711	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			2,255.00000	2,211	31.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	31.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			771.00000	727	23.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			16.00000	16	23.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			0.00000	0	44.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,745.00000	3,789	44.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	47.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,245.00000	5,289	47.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	50.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,745.00000	6,789	50.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			21.00000	16	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			716.00000	755	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			23.00000	18	22.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			669.00000	707	22.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			319.00000	277	17.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			64.00000	66	17.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			491.00000	447	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			36.00000	36	20.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			403.00000	359	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			48.00000	48	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			536.00000	492	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			32.00000	31	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			446.00000	403	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			42.00000	42	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,205.00000	4,161	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,205.00000	3,161	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,205.00000	2,161	31.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	31.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,208.00000	1,165	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			3.00000	4	28.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			0.00000	0	44.74	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	15.00	Put		3,795.00000	3,839	44.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call		0.00000	0	48.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put		5,795.00000	5,839	48.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call		0.00000	0	53.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put		7,795.00000	7,839	53.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call		4,055.00000	4,011	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		3,055.00000	3,011	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		2,055.00000	2,011	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		1,062.00000	1,019	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		7.00000	8	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	0	45.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		3,945.00000	3,989	45.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		0.00000	0	48.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		5,945.00000	5,989	48.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,945.00000	7,989	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		3,955.00000	3,911	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		2,955.00000	2,911	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		1,955.00000	1,911	32.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		0.00000	0	32.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		965.00000	921	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		10.00000	10	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		0.00000	0	45.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		4,045.00000	4,089	45.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		0.00000	0	49.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		6,045.00000	6,089	49.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		8,045.00000	8,089	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		3,905.00000	3,861	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		2,905.00000	2,861	26.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	26.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		1,905.00000	1,861	31.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		0.00000	0	31.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		916.00000	872	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		11.00000	11	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		0.00000	0	45.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		4,095.00000	4,139	45.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		0.00000	0	49.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		6,095.00000	6,139	49.24	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,095.00000	8,139	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,705.00000	3,661	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,705.00000	2,661	28.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	28.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,705.00000	1,662	30.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	1	30.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			723.00000	679	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			19.00000	18	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	46.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,295.00000	4,339	46.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	49.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,295.00000	6,339	49.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,295.00000	8,339	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,655.00000	3,611	24.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	24.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,655.00000	2,611	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,655.00000	1,612	30.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	1	30.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			676.00000	632	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			21.00000	21	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	46.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,345.00000	4,389	46.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	49.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,345.00000	6,389	49.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,345.00000	8,389	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,605.00000	2,561	28.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	28.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,605.00000	1,562	30.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	1	30.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	46.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,395.00000	4,439	46.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	49.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,395.00000	6,439	49.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,395.00000	8,439	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,505.00000	3,461	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,505.00000	2,461	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,505.00000	1,462	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	1	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	46.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,495.00000	4,539	46.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	50.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,495.00000	6,539	50.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,495.00000	8,539	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,555.00000	3,511	24.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	24.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,555.00000	2,511	29.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	29.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,555.00000	1,512	30.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	1	30.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			582.00000	538	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			28.00000	27	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	46.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,445.00000	4,489	46.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	50.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,445.00000	6,489	50.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,445.00000	8,489	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,805.00000	3,761	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,805.00000	2,761	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			819.00000	775	24.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			14.00000	14	24.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	49.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,195.00000	6,239	49.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,195.00000	8,239	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			4,005.00000	3,961	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	23.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			3,005.00000	2,961	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	25.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			2,005.00000	1,961	32.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	32.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			1,014.00000	970	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			9.00000	9	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	45.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			3,995.00000	4,039	45.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	49.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			5,995.00000	6,039	49.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			7,995.00000	8,039	53.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.05	Call		4,155.00000	4,111	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,155.00000	3,111	25.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	25.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,155.00000	2,111	31.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	0	31.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,159.00000	1,116	28.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		4.00000	5	28.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		0.00000	0	44.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,845.00000	3,889	44.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		0.00000	0	48.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,845.00000	5,889	48.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	53.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,845.00000	7,889	53.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		2,755.00000	2,711	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call		1,755.00000	1,711	31.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	31.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		0.00000	0	45.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		4,245.00000	4,289	45.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		0.00000	0	49.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		6,245.00000	6,289	49.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	53.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		8,245.00000	8,289	53.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.34980	11.39360		17.06	22,699.60	2	13,553.00
€ / R On 14/12/2009 Currency Future	11.40	Call		415.00000	393	17.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		421.00000	443	17.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		438.00000	412	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		394.00000	412	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		153.00000	143	20.97	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,259.00000	1,294	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		377.00000	356	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		483.00000	507	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		312.00000	294	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		618.00000	644	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		343.00000	324	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		549.00000	574	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		298.00000	281	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		654.00000	681	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		284.00000	268	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		690.00000	718	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		327.00000	309	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		583.00000	609	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		259.00000	244	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		765.00000	794	18.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.20	Call			197.00000	186	19.95	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,004.00000	1,036	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			27.00000	26	26.19	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,234.00000	3,276	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			487.00000	460	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			343.00000	360	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			395.00000	374	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			452.00000	474	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			513.00000	485	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			319.00000	335	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			271.00000	255	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			728.00000	756	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			462.00000	435	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			368.00000	386	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			360.00000	340	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			516.00000	540	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			236.00000	222	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			843.00000	872	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			226.00000	212	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			882.00000	913	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			216.00000	203	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			922.00000	953	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			247.00000	233	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			804.00000	833	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			206.00000	194	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			963.00000	994	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			189.00000	178	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,045.00000	1,078	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			146.00000	137	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,303.00000	1,338	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			159.00000	149	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,216.00000	1,250	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			166.00000	156	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,172.00000	1,206	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			135.00000	127	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,391.00000	1,427	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			130.00000	122	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,436.00000	1,472	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			125.00000	117	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,481.00000	1,517	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			120.00000	112	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,526.00000	1,563	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			103.00000	97	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,709.00000	1,747	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			89.00000	84	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.20	Put			1,895.00000	1,934	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			78.00000	72	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,084.00000	2,122	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			83.00000	78	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,990.00000	2,028	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			80.00000	75	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,037.00000	2,075	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			80.00000	75	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,037.00000	2,075	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			62.00000	57	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,318.00000	2,358	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			59.00000	55	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,366.00000	2,405	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			65.00000	60	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,271.00000	2,310	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			68.00000	63	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,224.00000	2,263	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			71.00000	66	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,177.00000	2,216	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			68.00000	63	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,224.00000	2,263	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			74.00000	69	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,131.00000	2,169	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			52.00000	48	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,508.00000	2,548	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			86.00000	81	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,942.00000	1,981	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			22.00000	21	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,479.00000	3,521	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			57.00000	53	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,413.00000	2,453	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			47.00000	44	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,604.00000	2,644	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			44.00000	40	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,700.00000	2,741	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			40.00000	37	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,796.00000	2,837	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			37.00000	34	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,893.00000	2,934	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			83.00000	78	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,990.00000	2,028	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			78.00000	72	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,084.00000	2,122	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			54.00000	50	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,461.00000	2,500	24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.90	Call		50.00000	46	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,556.00000	2,596	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		45.00000	42	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,652.00000	2,692	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		99.00000	93	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,756.00000	1,793	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		92.00000	87	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,849.00000	1,887	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		62.00000	57	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,318.00000	2,358	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		92.00000	87	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,849.00000	1,887	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		52.00000	48	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,508.00000	2,548	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		96.00000	90	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,802.00000	1,840	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		54.00000	50	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,461.00000	2,500	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		50.00000	46	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,556.00000	2,596	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		42.00000	39	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,748.00000	2,789	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		44.00000	40	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,700.00000	2,741	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		107.00000	100	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,663.00000	1,700	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		111.00000	104	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,617.00000	1,654	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		96.00000	90	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,802.00000	1,840	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		65.00000	60	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,271.00000	2,310	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		111.00000	104	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,617.00000	1,654	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		115.00000	108	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,572.00000	1,608	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		99.00000	93	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,756.00000	1,793	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		141.00000	132	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,347.00000	1,382	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		173.00000	163	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,130.00000	1,163	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		135.00000	127	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,391.00000	1,427	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		181.00000	170	20.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.30	Put		1,087.00000	1,120	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		166.00000	156	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,172.00000	1,206	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		141.00000	132	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,347.00000	1,382	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		865.00000	829	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		122.00000	129	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		540.00000	511	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		297.00000	311	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		26.00000	25	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,283.00000	3,325	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,022.00000	983	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		78.00000	83	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		658.00000	626	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		215.00000	226	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		24.00000	23	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,381.00000	3,423	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,871.00000	1,828	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		28.00000	28	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		597.00000	567	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		254.00000	267	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		13.00000	13	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,170.00000	4,213	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		6.00000	6	31.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,663.00000	5,706	31.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		3.00000	3	34.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,160.00000	7,203	34.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,164.00000	2,121	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		20.00000	21	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		793.00000	758	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		149.00000	158	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		16.00000	15	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,873.00000	3,916	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		7.00000	7	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,364.00000	5,407	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		4.00000	3	33.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,860.00000	6,904	33.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		197.00000	186	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,004.00000	1,036	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,310.00000	2,267	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		17.00000	17	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		903.00000	866	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		110.00000	116	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		18.00000	17	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,725.00000	3,768	27.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.60	Call		8.00000	7	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,214.00000	5,258	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		4.00000	4	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,710.00000	6,754	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,597.00000	3,554	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		4.00000	4	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,605.00000	2,562	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		12.00000	12	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,629.00000	1,586	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		36.00000	36	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		758.00000	723	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		164.00000	173	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		23.00000	22	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,430.00000	3,472	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		12.00000	11	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,418.00000	4,461	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,697.00000	3,653	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		3.00000	3	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,704.00000	2,661	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		11.00000	11	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,726.00000	1,683	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		32.00000	33	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		829.00000	793	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		135.00000	143	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		25.00000	24	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,332.00000	3,374	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		12.00000	12	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,319.00000	4,362	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,747.00000	3,703	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		3.00000	3	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,754.00000	2,710	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		10.00000	10	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,774.00000	1,731	19.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		31.00000	31	19.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		13.00000	12	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,269.00000	4,312	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,498.00000	3,454	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		4.00000	4	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,507.00000	2,463	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		13.00000	14	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,533.00000	1,490	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		40.00000	40	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		690.00000	657	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		197.00000	208	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		21.00000	20	26.75	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	14.90	Put			3,528.00000	3,570	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			11.00000	10	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,517.00000	4,561	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,398.00000	3,355	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			5.00000	5	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,409.00000	2,365	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			15.00000	15	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,438.00000	1,394	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			44.00000	45	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			627.00000	596	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			234.00000	246	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			20.00000	19	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,626.00000	3,669	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			10.00000	10	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,617.00000	4,660	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,299.00000	3,255	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			5.00000	5	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,343.00000	1,299	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			49.00000	50	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			568.00000	538	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			275.00000	288	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			10.00000	9	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,716.00000	4,760	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,349.00000	3,305	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			5.00000	5	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,359.00000	2,316	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			16.00000	16	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,390.00000	1,347	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			47.00000	47	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			19.00000	18	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,676.00000	3,718	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			10.00000	10	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,667.00000	4,710	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,548.00000	3,504	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			4.00000	4	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,556.00000	2,513	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			13.00000	13	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,581.00000	1,538	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			38.00000	38	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			723.00000	690	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			180.00000	190	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			11.00000	11	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,468.00000	4,511	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,647.00000	3,603	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			3.00000	4	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.75	Call			2,655.00000	2,611	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			11.00000	11	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,678.00000	1,634	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			34.00000	34	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			12.00000	11	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,368.00000	4,412	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,797.00000	3,753	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			3.00000	3	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,803.00000	2,759	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			9.00000	10	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,823.00000	1,779	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			29.00000	30	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			13.00000	12	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,219.00000	4,263	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,797.00000	3,753	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			3.00000	3	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,896.00000	3,852	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			3.00000	3	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,902.00000	2,858	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			8.00000	8	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,920.00000	1,877	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			26.00000	27	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			981.00000	943	16.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			88.00000	94	16.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			30.00000	28	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,136.00000	3,178	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			14.00000	13	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,120.00000	4,163	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,095.00000	4,052	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	2	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,100.00000	3,057	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			7.00000	7	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,115.00000	2,072	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			21.00000	22	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,155.00000	1,112	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			62.00000	62	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			35.00000	33	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,942.00000	2,983	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			16.00000	15	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,922.00000	3,965	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,195.00000	4,151	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,199.00000	3,156	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			6.00000	6	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,212.00000	2,169	22.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.20	Put		19.00000	20	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,249.00000	1,205	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		55.00000	55	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		38.00000	36	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,845.00000	2,886	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		17.00000	16	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,823.00000	3,866	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		6.00000	6	31.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,812.00000	5,856	31.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		2.00000	2	35.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,809.00000	7,852	35.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		6.00000	6	32.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,912.00000	5,956	32.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	2	35.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,909.00000	7,952	35.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,996.00000	3,952	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		2.00000	2	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,001.00000	2,957	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		7.00000	8	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,017.00000	1,974	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		24.00000	24	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,063.00000	1,024	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		69.00000	74	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		15.00000	14	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,021.00000	4,064	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		6.00000	5	32.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,012.00000	6,055	32.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	2	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,009.00000	8,052	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		5.00000	5	32.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,112.00000	6,155	32.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,108.00000	8,152	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		5.00000	5	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,261.00000	6,305	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	2	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,258.00000	8,302	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		5.00000	4	32.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,361.00000	6,405	32.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		2.00000	1	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,358.00000	8,402	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		4.00000	4	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,511.00000	6,554	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		1.00000	1	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,508.00000	8,551	35.66	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 14/12/2009 Currency Future	17.85	Call			4.00000	4	33.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,461.00000	6,504	33.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,458.00000	8,502	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			5.00000	5	32.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,211.00000	6,255	32.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			2.00000	2	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,208.00000	8,252	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,145.00000	4,101	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			2.00000	2	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,150.00000	3,106	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			6.00000	6	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,202.00000	1,158	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			58.00000	59	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			6.00000	6	32.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,862.00000	5,906	32.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			2.00000	2	35.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,859.00000	7,902	35.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			4,046.00000	4,002	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			2.00000	2	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			3,051.00000	3,007	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			7.00000	7	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			2,066.00000	2,023	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			22.00000	23	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			1,109.00000	1,065	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			65.00000	66	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			15.00000	14	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			3,972.00000	4,015	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			6.00000	5	32.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			5,962.00000	6,006	32.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			2.00000	2	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			7,959.00000	8,002	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,946.00000	3,902	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			2.00000	2	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,951.00000	2,908	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			8.00000	8	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,969.00000	1,925	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			25.00000	26	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			14.00000	14	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,071.00000	4,114	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			5.00000	5	32.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,062.00000	6,105	32.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			2.00000	2	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,059.00000	8,102	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			5.00000	4	33.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.80	Put		6,411.00000	6,454	33.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		2.00000	1	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,408.00000	8,452	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		5.00000	4	32.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,311.00000	6,355	32.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		2.00000	2	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,308.00000	8,352	35.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.53370	11.57650		17.91	0.00	0	1,398.00
€ / R On 15/03/2010 Currency Future	11.60	Call		596.00000	576	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		620.00000	642	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		639.00000	616	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		563.00000	582	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		618.00000	594	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		591.00000	611	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		560.00000	540	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		684.00000	707	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		510.00000	492	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		784.00000	808	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		526.00000	507	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		750.00000	774	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		495.00000	477	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		818.00000	843	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		480.00000	462	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		853.00000	879	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		465.00000	448	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		889.00000	915	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		438.00000	422	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		961.00000	988	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		662.00000	638	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		535.00000	554	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		328.00000	316	20.73	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,351.00000	1,382	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		897.00000	868	17.09	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		321.00000	334	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		685.00000	660	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		509.00000	527	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		451.00000	435	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		925.00000	951	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		560.00000	540	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		684.00000	707	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		709.00000	684	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		483.00000	500	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		543.00000	523	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		716.00000	740	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		425.00000	410	19.52	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 15/03/2010 Currency Future	12.15	Put		998.00000	1,026	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		413.00000	398	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,036.00000	1,064	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		401.00000	386	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,074.00000	1,102	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,344.00000	3,302	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		18.00000	18	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,363.00000	2,321	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		37.00000	37	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,443.00000	1,405	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		116.00000	121	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		759.00000	733	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		433.00000	449	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		233.00000	225	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,907.00000	1,941	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		143.00000	137	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,816.00000	2,853	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		92.00000	89	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,766.00000	3,805	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		50.00000	47	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,723.00000	4,763	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,393.00000	3,351	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		17.00000	17	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,412.00000	2,370	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		35.00000	36	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,486.00000	1,447	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		109.00000	114	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		785.00000	758	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		409.00000	424	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		239.00000	231	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,863.00000	1,897	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		146.00000	140	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,770.00000	2,807	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		94.00000	90	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,718.00000	3,757	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		52.00000	49	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,675.00000	4,715	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,492.00000	3,449	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		15.00000	16	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,510.00000	2,467	20.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		33.00000	34	20.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,572.00000	1,533	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		95.00000	100	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		840.00000	811	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		363.00000	378	17.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.10	Call			251.00000	242	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,775.00000	1,809	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			154.00000	147	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,677.00000	2,714	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			98.00000	94	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,621.00000	3,660	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			56.00000	52	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,579.00000	4,619	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,541.00000	3,499	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			15.00000	15	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,559.00000	2,516	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			32.00000	33	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,616.00000	1,577	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			89.00000	93	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			868.00000	839	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			341.00000	356	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			258.00000	249	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,731.00000	1,765	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			157.00000	151	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,631.00000	2,667	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			100.00000	96	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,573.00000	3,612	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			58.00000	54	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,531.00000	4,571	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,443.00000	3,400	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			16.00000	16	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,461.00000	2,419	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			34.00000	35	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,529.00000	1,490	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			102.00000	106	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			812.00000	784	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			385.00000	401	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			245.00000	236	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,819.00000	1,853	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			150.00000	144	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,723.00000	2,760	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			96.00000	92	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,669.00000	3,708	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			54.00000	50	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,627.00000	4,667	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,689.00000	3,647	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			13.00000	13	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,706.00000	2,663	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			29.00000	29	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,749.00000	1,710	17.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.90	Put		72.00000	76	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		957.00000	927	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		281.00000	294	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		279.00000	269	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,602.00000	1,635	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		170.00000	163	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,493.00000	2,529	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		106.00000	102	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,430.00000	3,469	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		65.00000	61	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,388.00000	4,427	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,788.00000	3,746	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		12.00000	12	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,804.00000	2,761	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		27.00000	28	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,839.00000	1,800	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		63.00000	66	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,021.00000	990	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		245.00000	256	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		294.00000	283	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,517.00000	1,550	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		178.00000	171	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,402.00000	2,438	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		111.00000	107	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,335.00000	3,373	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		70.00000	66	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,293.00000	4,332	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,739.00000	3,696	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		12.00000	12	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,755.00000	2,712	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		28.00000	28	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,794.00000	1,755	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		67.00000	71	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		989.00000	958	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		262.00000	274	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		286.00000	276	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,560.00000	1,592	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		174.00000	167	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,447.00000	2,483	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		109.00000	104	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,382.00000	3,421	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		67.00000	63	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,341.00000	4,380	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,591.00000	3,548	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		14.00000	14	24.85	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.00	Call		2,608.00000	2,565	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		31.00000	32	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,660.00000	1,621	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		83.00000	87	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		265.00000	255	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,688.00000	1,721	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		161.00000	155	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,585.00000	2,621	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		102.00000	98	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,526.00000	3,564	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		60.00000	57	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,483.00000	4,523	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,640.00000	3,597	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		13.00000	14	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,657.00000	2,614	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		30.00000	30	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,704.00000	1,665	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		78.00000	81	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		927.00000	897	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		300.00000	313	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		272.00000	262	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,645.00000	1,678	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		165.00000	159	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,539.00000	2,575	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		104.00000	100	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,478.00000	3,516	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		62.00000	59	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,436.00000	4,475	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,838.00000	3,795	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		11.00000	11	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,853.00000	2,810	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		26.00000	27	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,885.00000	1,845	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		58.00000	62	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,054.00000	1,022	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		227.00000	238	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		302.00000	291	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,475.00000	1,507	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		183.00000	176	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,357.00000	2,392	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		114.00000	109	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,287.00000	3,325	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		72.00000	68	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,246.00000	4,284	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,887.00000	3,844	26.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.70	Put		11.00000	11	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,902.00000	2,859	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		25.00000	26	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,931.00000	1,891	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		54.00000	57	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,088.00000	1,055	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		211.00000	222	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		310.00000	299	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,434.00000	1,465	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		188.00000	181	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,311.00000	2,347	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		116.00000	112	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,240.00000	3,278	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		75.00000	71	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,198.00000	4,237	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,084.00000	4,042	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		8.00000	8	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,098.00000	3,056	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		22.00000	22	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,120.00000	2,078	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		43.00000	44	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,237.00000	1,199	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		160.00000	165	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		347.00000	334	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,270.00000	1,300	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		207.00000	200	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,131.00000	2,166	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		127.00000	122	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,051.00000	3,088	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		84.00000	80	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,007.00000	4,047	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,232.00000	4,190	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	6	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,246.00000	3,203	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		19.00000	20	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,266.00000	2,224	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		39.00000	40	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,359.00000	1,321	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		133.00000	137	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		378.00000	364	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,151.00000	1,180	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		222.00000	214	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,996.00000	2,031	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		136.00000	131	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,910.00000	2,947	24.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.35	Call			89.00000	85	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,862.00000	3,901	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			21.00000	20	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,794.00000	5,836	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			10.00000	10	29.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,784.00000	7,826	29.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			19.00000	17	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,942.00000	5,984	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			10.00000	10	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,933.00000	7,976	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,986.00000	3,944	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			10.00000	10	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,000.00000	2,958	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			24.00000	24	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,023.00000	1,983	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			47.00000	50	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,157.00000	1,124	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			181.00000	190	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			198.00000	190	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,222.00000	2,257	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			81.00000	76	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,104.00000	4,142	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			17.00000	16	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,041.00000	6,083	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			10.00000	9	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,033.00000	8,075	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			16.00000	16	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,140.00000	6,182	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			9.00000	9	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,132.00000	8,175	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,739.00000	3,696	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			12.00000	12	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			16.00000	15	27.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,289.00000	6,331	27.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			8.00000	8	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,282.00000	8,324	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			15.00000	15	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,389.00000	6,431	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			8.00000	7	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,381.00000	8,424	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			14.00000	14	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,538.00000	6,580	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			7.00000	7	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,530.00000	8,573	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			15.00000	14	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	18.05	Put		6,488.00000	6,530	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		7.00000	7	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,481.00000	8,523	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		16.00000	15	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,239.00000	6,282	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		8.00000	8	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,232.00000	8,274	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,134.00000	4,091	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		7.00000	8	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,147.00000	3,105	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		21.00000	21	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,169.00000	2,127	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		42.00000	43	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,277.00000	1,239	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		150.00000	156	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		212.00000	205	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,086.00000	2,121	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		85.00000	82	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,959.00000	3,998	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		19.00000	18	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,893.00000	5,934	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		10.00000	10	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,883.00000	7,926	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,183.00000	4,141	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		6.00000	7	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,197.00000	3,154	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		20.00000	20	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,217.00000	2,175	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		41.00000	41	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,318.00000	1,280	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		141.00000	146	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		217.00000	209	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,041.00000	2,076	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		87.00000	83	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,910.00000	3,950	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		20.00000	19	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,844.00000	5,885	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		10.00000	10	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,834.00000	7,876	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,035.00000	3,993	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		9.00000	9	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,049.00000	3,007	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		23.00000	23	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,072.00000	2,030	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		45.00000	46	17.92	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 15/03/2010 Currency Future	10.55	Call			1,197.00000	1,159	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			170.00000	176	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			203.00000	195	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,176.00000	2,212	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			82.00000	79	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,056.00000	4,095	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			18.00000	17	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,991.00000	6,033	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			10.00000	9	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,983.00000	8,026	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			16.00000	16	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,190.00000	6,232	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			9.00000	8	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,182.00000	8,225	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			15.00000	14	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,438.00000	6,481	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			7.00000	7	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,431.00000	8,473	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			15.00000	15	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,339.00000	6,381	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			8.00000	7	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,331.00000	8,374	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,937.00000	3,894	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			10.00000	10	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,951.00000	2,909	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			25.00000	25	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,977.00000	1,937	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			50.00000	53	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,122.00000	1,089	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			196.00000	206	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			578.00000	558	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			651.00000	674	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			193.00000	185	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,266.00000	2,302	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			78.00000	73	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,151.00000	4,190	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			17.00000	16	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,090.00000	6,132	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			9.00000	9	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,083.00000	8,125	30.28	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.03800		249.14600		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			297.66700		299.29500		0.00	2,976,670.00	1	766.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 04/02/2010 Index Future		303.13300	304.79300		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future		127.58500	127.91600		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future		129.92800	130.26500		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		299.48100	301.07700		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi		304.98050	306.60750		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		7.39307	7.80547		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.60000	8.53200		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.16800	8.14000		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.45400	8.37600		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.69100	8.62900		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.63500	8.57900		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.62000	8.56600		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		6.89300	6.86900		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		6.92900	6.87900		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.07200	7.02200		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.39900	7.34400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.70000	7.63100		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.58100	7.53200		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		7.80700	7.75400		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.44200	8.35500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.57400	8.48700		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		8.58200	8.52500		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		8.63300	8.57600		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 30/09/2009 jRod			7.02700		7.03100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.00500		7.01300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.11800		7.13300		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.17200		7.18100		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			287.72100		289.51400		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			293.00400		294.83200		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.46700		7.50000		0.96	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			5.00000	5	0.92	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			806.00000	780	0.92	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.50500		7.52500		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			694.00000	713	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			299.00000	283	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.33000		8.24800		7.00	0.00	0	6,733.00
R157 On 05/11/2009 Bond Future	7.50	Call			277.00000	213	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,283.00000	4,649	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.39900		8.31100		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,116.00000	977	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,979.00000	4,281	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.42700		8.33300		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,062.00000	2,810	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,260.00000	2,460	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.41200		8.31200		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,156.00000	3,873	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,152.00000	2,331	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.91200		8.81000		14.00	9,075.58	77	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,532.00000	2,067	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,117.00000	3,637	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			85.00000	55	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,945.00000	14,901	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,807.00000	3,208	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,982.00000	2,368	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			207.00000	142	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			11,238.00000	12,158	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.95500		8.85000		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,075.00000	1,767	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			8,057.00000	8,750	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.98000		8.87200		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,933.00000	5,369	13.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 06/05/2010 Bond Future	9.00	Put			4,727.00000	5,181	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.98700		8.87600		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			7,834.00000	7,199	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,391.00000	4,794	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.39200		8.30900		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			170.00000	129	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,593.00000	3,894	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.45300		8.36500		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			523.00000	448	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,028.00000	4,301	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.47500		8.38100		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,295.00000	2,102	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,845.00000	2,008	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.45500		8.35500		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,603.00000	3,363	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,297.00000	1,419	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.83000		8.74900		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			129.00000	99	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,310.00000	7,723	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.89700		8.81100		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,405.00000	1,253	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,744.00000	5,050	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.93100		8.84100		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,778.00000	3,517	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,954.00000	3,160	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.93600		8.84200		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,052.00000	4,764	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,003.00000	3,192	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.83300		8.74100		12.28	7,737.93	79	2,566.00
R204 On 05/11/2009 Bond Future	7.50	Call			143.00000	106	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,993.00000	8,507	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.88900		8.79300		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,578.00000	1,390	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,149.00000	5,523	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.92100		8.82100		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,221.00000	3,898	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,197.00000	3,448	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.92800		8.82400		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,290.00000	4,931	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,922.00000	3,149	10.93	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/11/2009 Bond Future			8.42000	8.34700		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call		133.00000	103	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,072.00000	3,291	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.49100	8.41300		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		425.00000	371	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		3,429.00000	3,626	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.52400	8.43900		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		2,230.00000	2,076	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,286.00000	1,391	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.50800	8.41600		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		2,743.00000	2,571	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		1,081.00000	1,173	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.94000	8.85800		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call		106.00000	79	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		8,991.00000	9,467	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.99400	8.90900		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		1,511.00000	1,346	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		5,607.00000	5,954	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.02800	8.94000		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		4,826.00000	4,514	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		3,011.00000	3,219	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.04000	8.94900		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		5,892.00000	5,552	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		2,749.00000	2,937	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.95800	8.86700		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call		127.00000	91	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		7,640.00000	8,180	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.01000	8.91500		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,766.00000	1,546	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		4,417.00000	4,789	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.04000	8.94200		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		4,567.00000	4,204	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,693.00000	2,933	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.04900	8.94700		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		6,016.00000	5,617	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,731.00000	2,950	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.45500	8.34300		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	9.00	Call		5,982.00000	5,194	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		604.00000	778	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call		314.00000	214	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		8,222.00000	9,083	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.00	Call			50.00000	30	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,266.00000	14,208	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			134.00000	86	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			10,633.00000	11,547	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,885.00000	9,955	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			82.00000	114	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.47800		8.36400		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,110.00000	902	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,183.00000	9,949	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,670.00000	11,778	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			400.00000	483	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.48600		8.36900		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,182.00000	4,624	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,067.00000	4,506	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.47900		8.36000		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,184.00000	6,554	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,940.00000	4,323	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future				295.69000	297.26700		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future				301.12000	302.72700		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.53120		6.57670		17.56	0.00	0	240,943.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			80.00000	61	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			104.00000	129	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			101.00000	77	17.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			75.00000	96	17.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			101.00000	77	17.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			75.00000	96	17.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			64.00000	48	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			137.00000	166	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			51.00000	37	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			174.00000	206	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			32.00000	24	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			255.00000	292	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			40.00000	30	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			213.00000	248	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			32.00000	24	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			255.00000	292	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			64.00000	48	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			137.00000	166	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			135.00000	107	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			59.00000	76	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			213.00000	178	20.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			36.00000	47	20.40	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	6.40	Call			213.00000	178	20.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			36.00000	47	20.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			300.00000	260	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			23.00000	29	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			255.00000	218	21.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			29.00000	37	21.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			173.00000	141	19.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			46.00000	60	19.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			173.00000	141	19.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			46.00000	60	19.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			300.00000	260	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			23.00000	29	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			80.00000	61	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			104.00000	129	18.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			345.00000	304	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			18.00000	23	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			391.00000	350	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			15.00000	18	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			51.00000	37	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			174.00000	206	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			21.00000	15	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			344.00000	384	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			14.00000	10	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			437.00000	479	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			21.00000	15	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			344.00000	384	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			26.00000	19	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			299.00000	338	22.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			17.00000	12	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			390.00000	431	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			11.00000	8	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			485.00000	527	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			17.00000	12	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			390.00000	431	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			11.00000	8	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			485.00000	527	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			8.00000	6	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			581.00000	625	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			9.00000	7	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			533.00000	576	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			9.00000	7	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			533.00000	576	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			7.00000	5	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			630.00000	674	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			5.00000	4	30.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.30	Put		728.00000	773	30.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		8.00000	6	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		581.00000	625	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		6.00000	4	29.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		679.00000	723	29.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		5.00000	4	30.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		728.00000	773	30.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		4.00000	3	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		827.00000	872	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		7.00000	5	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		630.00000	674	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		4.00000	3	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		827.00000	872	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		3.00000	2	33.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		926.00000	971	33.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		4.00000	3	30.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		777.00000	822	30.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		3.00000	2	32.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		876.00000	921	32.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		2.00000	2	34.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		976.00000	1,021	34.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		391.00000	350	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		15.00000	18	24.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,827.00000	5,781	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,327.00000	4,281	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,827.00000	2,781	28.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	28.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,327.00000	1,281	34.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	34.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		1.00000	1	46.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,674.00000	1,719	46.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	54.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,173.00000	3,219	54.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	60.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,673.00000	4,719	60.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	65.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,173.00000	6,219	65.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,027.00000	5,981	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,527.00000	4,481	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,027.00000	2,981	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	27.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,527.00000	1,481	33.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	33.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		1.00000	1	42.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,474.00000	1,520	42.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	54.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,973.00000	3,019	54.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	59.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,473.00000	4,519	59.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	65.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,973.00000	6,019	65.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,077.00000	6,031	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,577.00000	4,531	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,077.00000	3,031	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,577.00000	1,531	32.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	32.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		1.00000	1	41.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,424.00000	1,470	41.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	54.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,923.00000	2,969	54.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	59.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,423.00000	4,469	59.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	64.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,923.00000	5,969	64.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		534.00000	491	27.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		8.00000	9	27.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		438.00000	396	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		12.00000	15	25.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		780.00000	734	31.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		3.00000	3	31.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		681.00000	636	29.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		4.00000	5	29.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		583.00000	539	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		6.00000	8	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		486.00000	443	26.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		10.00000	12	26.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		730.00000	685	30.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		4.00000	4	30.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		632.00000	587	28.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		5.00000	6	28.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		486.00000	443	26.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		10.00000	12	26.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		632.00000	587	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.95	Put		5.00000	6	28.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,277.00000	4,231	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,277.00000	3,231	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,277.00000	2,231	29.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	29.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,277.00000	1,231	34.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	34.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		1.00000	1	46.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,724.00000	1,769	46.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	56.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,723.00000	3,769	56.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	64.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,723.00000	5,769	64.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	71.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,723.00000	7,769	71.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,227.00000	4,181	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,227.00000	3,181	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,227.00000	2,181	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	29.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,227.00000	1,181	35.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		0.00000	0	35.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		1.00000	1	47.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,774.00000	1,819	47.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	56.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,773.00000	3,819	56.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	64.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,773.00000	5,819	64.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	71.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,773.00000	7,819	71.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,177.00000	4,131	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,177.00000	3,131	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,177.00000	2,131	29.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	29.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,177.00000	1,131	35.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		0.00000	0	35.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		1.00000	1	48.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,824.00000	1,869	48.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	57.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,823.00000	3,869	57.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	64.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,823.00000	5,869	64.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	71.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,823.00000	7,869	71.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,127.00000	4,081	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,127.00000	3,081	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,127.00000	2,081	29.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	29.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,127.00000	1,082	35.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put			0.00000	0	35.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call			1.00000	1	49.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put			1,874.00000	1,919	49.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	57.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,873.00000	3,919	57.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	64.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,873.00000	5,919	64.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	71.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,873.00000	7,919	71.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	57.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,873.00000	3,919	57.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	64.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,873.00000	5,919	64.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	71.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,873.00000	7,919	71.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call			4,077.00000	4,031	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put			0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call			2,077.00000	2,031	29.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put			0.00000	0	29.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call			1,077.00000	1,032	36.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put			1.00000	1	36.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call			1.00000	1	50.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			1,924.00000	1,969	50.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	57.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			3,923.00000	3,969	57.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	72.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,923.00000	7,969	72.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			4,027.00000	3,981	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			2,027.00000	1,981	29.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	29.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			1,028.00000	982	36.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			1.00000	1	36.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			1.00000	1	51.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.55	Put		1,974.00000	2,019	51.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	57.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		3,973.00000	4,019	57.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	72.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		7,973.00000	8,019	72.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,977.00000	3,931	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,977.00000	2,931	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,977.00000	1,931	30.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	30.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		978.00000	933	35.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		1.00000	2	35.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		0.00000	0	51.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,024.00000	2,069	51.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	57.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,023.00000	4,069	57.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	65.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,023.00000	6,069	65.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	72.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,023.00000	8,069	72.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call		3,877.00000	3,831	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call		2,877.00000	2,831	28.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put		0.00000	0	28.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call		1,877.00000	1,831	30.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put		0.00000	0	30.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call		879.00000	833	33.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put		2.00000	2	33.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call		0.00000	0	51.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put		2,124.00000	2,169	51.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call		0.00000	0	58.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put		4,123.00000	4,169	58.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call		0.00000	0	65.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put		6,123.00000	6,169	65.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call		0.00000	0	72.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put		8,123.00000	8,169	72.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call		3,777.00000	3,731	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call		2,777.00000	2,731	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put		0.00000	0	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call		1,777.00000	1,731	31.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put		0.00000	0	31.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call		0.00000	0	51.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put		2,224.00000	2,269	51.83	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.80	Call		0.00000	0	58.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,223.00000	4,269	58.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	66.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,223.00000	6,269	66.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	72.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,223.00000	8,269	72.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		3,827.00000	3,781	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		1,827.00000	1,781	31.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	31.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		829.00000	784	32.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		2.00000	3	32.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		0.00000	0	51.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,174.00000	2,219	51.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	58.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,173.00000	4,219	58.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	72.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,173.00000	8,219	72.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,927.00000	3,881	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,927.00000	2,881	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,927.00000	1,881	30.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	30.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		928.00000	883	34.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		2.00000	2	34.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		0.00000	0	51.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,074.00000	2,119	51.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	57.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,073.00000	4,119	57.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	65.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,073.00000	6,119	65.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	72.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,073.00000	8,119	72.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.59260	6.63590		17.67	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		244.00000	224	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		258.00000	282	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		270.00000	244	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		234.00000	252	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		244.00000	224	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		258.00000	282	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		206.00000	188	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		320.00000	346	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		224.00000	205	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		288.00000	313	18.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.85	Call		173.00000	158	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		387.00000	415	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		173.00000	158	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		387.00000	415	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		188.00000	172	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		353.00000	380	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		188.00000	172	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		353.00000	380	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		158.00000	144	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		422.00000	452	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		297.00000	270	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		211.00000	228	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		297.00000	270	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		211.00000	228	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		356.00000	327	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		170.00000	184	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		356.00000	327	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		170.00000	184	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		387.00000	357	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		151.00000	164	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		387.00000	357	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		151.00000	164	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		325.00000	298	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		190.00000	205	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		420.00000	389	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		134.00000	146	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		224.00000	205	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		288.00000	313	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		455.00000	423	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		119.00000	130	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		455.00000	423	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		119.00000	130	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		491.00000	457	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		105.00000	115	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		158.00000	144	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		422.00000	452	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		133.00000	121	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		497.00000	528	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		111.00000	101	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		575.00000	609	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		93.00000	85	20.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		657.00000	692	20.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		78.00000	71	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		742.00000	779	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		145.00000	132	19.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.95	Put		459.00000	489	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		121.00000	110	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		535.00000	568	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		102.00000	93	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		616.00000	650	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		145.00000	132	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		459.00000	489	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		102.00000	93	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		616.00000	650	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		85.00000	78	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		699.00000	735	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		121.00000	110	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		535.00000	568	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,786.00000	5,743	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,286.00000	4,243	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,786.00000	2,743	31.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	31.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,295.00000	1,252	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		9.00000	9	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		15.00000	14	24.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,729.00000	1,771	24.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		3.00000	3	30.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,217.00000	3,260	30.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	35.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,715.00000	4,758	35.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	39.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,215.00000	6,258	39.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,036.00000	5,993	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,536.00000	4,493	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,036.00000	2,993	32.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,541.00000	1,498	23.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	5	23.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		21.00000	20	23.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,485.00000	1,527	23.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		4.00000	3	29.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,968.00000	3,011	29.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	1	34.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,465.00000	4,509	34.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	38.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,965.00000	6,008	38.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,086.00000	6,043	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,586.00000	4,543	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,086.00000	3,043	32.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,591.00000	1,547	23.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	23.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		23.00000	21	23.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,437.00000	1,478	23.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	4	29.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,918.00000	2,961	29.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	34.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,415.00000	4,459	34.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	0	38.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,915.00000	5,958	38.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		606.00000	570	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		70.00000	77	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		528.00000	494	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		92.00000	101	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		774.00000	735	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		38.00000	43	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		688.00000	651	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		52.00000	58	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		566.00000	531	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		80.00000	88	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		528.00000	494	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		92.00000	101	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		647.00000	610	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		61.00000	67	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		420.00000	389	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		134.00000	146	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		731.00000	693	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		45.00000	50	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,286.00000	3,243	30.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,287.00000	2,243	28.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	28.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		2.00000	2	32.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,716.00000	3,759	32.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	38.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,715.00000	5,758	38.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	44.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,714.00000	7,758	44.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,186.00000	4,143	23.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,186.00000	3,143	31.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,187.00000	2,144	28.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	28.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,197.00000	1,154	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		11.00000	11	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		13.00000	12	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,827.00000	1,869	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		2.00000	2	32.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,816.00000	3,859	32.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	38.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,815.00000	5,858	38.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	44.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,814.00000	7,858	44.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,136.00000	4,093	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,136.00000	3,093	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,137.00000	2,094	28.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		1.00000	1	28.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,148.00000	1,105	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		12.00000	12	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		12.00000	11	25.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,876.00000	1,919	25.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		2.00000	2	32.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,866.00000	3,909	32.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	0	38.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,865.00000	5,908	38.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	44.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,864.00000	7,908	44.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,086.00000	4,043	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,087.00000	2,044	27.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	2	27.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,099.00000	1,056	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		13.00000	14	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		11.00000	11	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,926.00000	1,968	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		2.00000	2	33.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,916.00000	3,959	33.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	45.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,914.00000	7,958	45.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,036.00000	3,993	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	23.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,038.00000	1,995	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			1,050.00000	1,008	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			15.00000	15	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			11.00000	10	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,975.00000	2,017	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			2.00000	2	33.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,966.00000	4,009	33.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,964.00000	8,008	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,986.00000	3,943	24.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	24.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,986.00000	2,943	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,988.00000	1,945	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			1,002.00000	961	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			16.00000	18	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			10.00000	9	25.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,024.00000	2,067	25.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			2.00000	2	33.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,016.00000	4,059	33.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	39.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,015.00000	6,058	39.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,014.00000	8,058	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,236.00000	4,193	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,236.00000	3,193	30.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	30.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,237.00000	2,194	28.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			1.00000	1	28.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,246.00000	1,203	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			10.00000	10	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			14.00000	13	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,778.00000	1,820	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			2.00000	2	32.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,766.00000	3,809	32.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			1.00000	1	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,765.00000	5,808	38.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	44.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,764.00000	7,808	44.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,936.00000	3,893	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,936.00000	2,893	32.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	32.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,938.00000	1,895	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		955.00000	915	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		19.00000	22	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		9.00000	9	25.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,074.00000	2,116	25.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		2.00000	2	33.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,066.00000	4,109	33.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	39.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,065.00000	6,108	39.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,064.00000	8,108	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,886.00000	3,843	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,886.00000	2,843	31.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	31.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,888.00000	1,845	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		3.00000	3	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		909.00000	869	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		23.00000	26	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		9.00000	8	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,123.00000	2,166	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		2.00000	1	33.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,116.00000	4,159	33.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	39.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,115.00000	6,158	39.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,114.00000	8,158	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,736.00000	3,693	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,736.00000	2,693	31.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	31.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,739.00000	1,696	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		3.00000	4	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		7.00000	7	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,272.00000	2,314	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		1.00000	1	34.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,266.00000	4,309	34.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	39.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,265.00000	6,308	39.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,264.00000	8,308	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,836.00000	3,793	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	25.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,836.00000	2,793	31.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	31.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,839.00000	1,796	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	3	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		863.00000	824	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		28.00000	31	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		8.00000	8	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,172.00000	2,215	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		2.00000	1	33.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,166.00000	4,209	33.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	39.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,165.00000	6,208	39.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,164.00000	8,208	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,786.00000	3,743	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,789.00000	1,746	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		818.00000	779	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		33.00000	37	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		8.00000	7	26.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,222.00000	2,265	26.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	33.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,216.00000	4,259	33.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	45.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,214.00000	8,258	45.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.64270	6.68150		18.18	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		346.00000	329	18.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		364.00000	387	18.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		368.00000	348	18.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		336.00000	356	18.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		346.00000	329	18.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		364.00000	387	18.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		309.00000	295	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		428.00000	452	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		327.00000	312	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		396.00000	419	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		309.00000	295	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		428.00000	452	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		277.00000	264	19.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		496.00000	521	19.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		293.00000	279	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		461.00000	486	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		262.00000	250	19.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		531.00000	557	19.40	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 15/03/2010 Currency Future	6.60	Call			391.00000	371	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			309.00000	328	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			415.00000	394	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			284.00000	301	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			441.00000	419	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			259.00000	276	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			468.00000	444	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			236.00000	252	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			391.00000	371	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			309.00000	328	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			495.00000	471	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			214.00000	229	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			555.00000	529	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			174.00000	187	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			249.00000	237	19.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			567.00000	594	19.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			223.00000	213	20.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			642.00000	670	20.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			620.00000	592	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			138.00000	149	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			654.00000	626	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			123.00000	133	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			587.00000	560	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			155.00000	167	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			525.00000	500	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			193.00000	207	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			726.00000	696	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			95.00000	103	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			764.00000	733	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			82.00000	90	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			690.00000	660	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			108.00000	117	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			620.00000	592	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			138.00000	149	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			555.00000	529	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			174.00000	187	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,282.00000	4,243	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,282.00000	3,243	31.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	1	31.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,286.00000	2,248	25.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			5.00000	5	25.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,302.00000	1,263	18.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			20.00000	20	18.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			70.00000	67	25.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,788.00000	1,824	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		9.00000	8	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,727.00000	3,765	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		2.00000	2	31.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,721.00000	5,760	31.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	35.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,719.00000	7,758	35.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,182.00000	4,143	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,182.00000	3,143	30.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	30.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,187.00000	2,148	24.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		6.00000	6	24.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,205.00000	1,166	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		23.00000	23	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		65.00000	63	25.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,884.00000	1,920	25.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		8.00000	7	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,826.00000	3,865	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		2.00000	2	32.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,821.00000	5,860	32.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	35.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,819.00000	7,858	35.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,132.00000	4,093	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,132.00000	3,094	30.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	30.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,138.00000	2,099	24.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		6.00000	6	24.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,157.00000	1,118	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		25.00000	25	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		63.00000	61	25.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,931.00000	1,968	25.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		7.00000	7	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,876.00000	3,914	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	32.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,871.00000	5,910	32.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,869.00000	7,908	35.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,082.00000	4,043	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,082.00000	3,044	30.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	30.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,088.00000	2,049	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		7.00000	7	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,108.00000	1,070	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		27.00000	27	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		61.00000	59	26.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,979.00000	2,016	26.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		7.00000	7	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,925.00000	3,964	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		2.00000	2	32.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,921.00000	5,960	32.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	35.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,919.00000	7,958	35.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,108.00000	1,070	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		27.00000	27	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,982.00000	3,943	33.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,983.00000	2,944	30.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	30.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,989.00000	1,951	23.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		8.00000	8	23.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,013.00000	978	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		31.00000	35	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		57.00000	54	26.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,076.00000	2,111	26.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		6.00000	6	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,025.00000	4,063	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		2.00000	2	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,021.00000	6,059	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,019.00000	8,058	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,032.00000	3,993	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,033.00000	2,994	30.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	30.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,039.00000	2,000	23.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		7.00000	7	23.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,060.00000	1,022	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		29.00000	29	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		59.00000	57	26.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,027.00000	2,064	26.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		7.00000	6	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,975.00000	4,014	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		2.00000	2	32.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,971.00000	6,009	32.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,969.00000	8,008	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,232.00000	4,193	33.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,232.00000	3,193	31.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	31.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,237.00000	2,198	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,253.00000	1,214	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		22.00000	22	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		67.00000	65	25.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,836.00000	1,872	25.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		8.00000	8	27.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,777.00000	3,815	27.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		2.00000	2	32.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,771.00000	5,810	32.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	35.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,769.00000	7,808	35.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,932.00000	3,893	33.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,933.00000	2,894	29.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	29.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,940.00000	1,901	23.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	8	23.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		969.00000	934	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		37.00000	42	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		54.00000	51	26.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,123.00000	2,158	26.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		6.00000	6	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,075.00000	4,113	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		2.00000	2	32.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,071.00000	6,109	32.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,069.00000	8,108	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,832.00000	3,793	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,833.00000	2,794	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,841.00000	1,802	22.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		10.00000	10	22.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		884.00000	851	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		52.00000	58	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		48.00000	45	26.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,217.00000	2,253	26.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		6.00000	5	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,174.00000	4,213	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	2	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,171.00000	6,209	32.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.85	Call			1.00000	1	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,169.00000	8,208	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,732.00000	3,693	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,734.00000	2,695	28.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			2.00000	2	28.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,742.00000	1,704	21.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			11.00000	11	21.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			803.00000	771	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			71.00000	78	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			43.00000	40	26.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,312.00000	2,348	26.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			5.00000	5	28.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,274.00000	4,312	28.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			2.00000	2	32.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,270.00000	6,309	32.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			1.00000	1	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,269.00000	8,308	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,782.00000	3,743	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,783.00000	2,745	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			2.00000	2	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,792.00000	1,753	22.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			10.00000	10	22.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			843.00000	810	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			61.00000	68	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			46.00000	43	26.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,264.00000	2,300	26.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			5.00000	5	28.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,224.00000	4,263	28.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			2.00000	2	32.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,220.00000	6,259	32.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			1.00000	1	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,219.00000	8,258	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,882.00000	3,843	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,883.00000	2,844	29.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			2.00000	2	29.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,890.00000	1,852	22.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			9.00000	9	22.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			926.00000	892	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			44.00000	49	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			51.00000	48	26.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,170.00000	2,205	26.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			6.00000	6	28.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,124.00000	4,163	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	32.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,121.00000	6,159	32.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	35.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,119.00000	8,158	35.63	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>113,764,317.92</b>	<b>14,264</b>	<b>1,214,329.00</b>
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<b>Grand Total:</b>							<b>113,764,317.92</b>	<b>14,264</b>	<b>1,214,329.00</b>
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